



Derivatives Monthly Statistics Report

For May 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	AL7T On 05-May-11			Index Future	377.40	376.5480	377.4020	376.5480	0.00
03/05/2011	AL7T On 04-August-11			Index Future	382.84	381.9720	382.8440	381.9720	30.00
03/05/2011	AL7T On 03-November-11			Index Future	388.36	387.4750	388.3630	387.4750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	ALBI On 05-May-11			Index Future	347.02	346.2560	347.0150	346.2560	260.00
03/05/2011	ALBI On 04-August-11			Index Future	352.02	351.2430	352.0190	351.2430	895.00
03/05/2011	ALBI On 03-November-11			Index Future	357.09	356.3040	357.0940	356.3040	0.00
03/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CRD1 On 05-May-11			Index Future	156.84	156.5900	156.8390	156.5900	0.00
03/05/2011	CRD1 On 04-August-11			Index Future	159.01	158.7590	159.0120	158.7590	2.00
03/05/2011	CRD1 On 03-November-11			Index Future	161.14	160.8810	161.1380	160.8810	0.00
03/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2011	GOVI On 05-May-11			GOVI	347.97	347.2580	347.9690	347.2580	72.00
03/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	10210	2	10210	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
03/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	10410	2	10410	2	0.00
03/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	10310	2	10310	2	0.00
03/05/2011	GOVI On 04-August-11			GOVI	352.99	352.2600	352.9870	352.2600	134.00
03/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	49870	4	49870	4	0.00
03/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	49970	4	49970	4	0.00
03/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	49770	4	49770	4	0.00
03/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11			GOVI	358.08	357.3350	358.0750	357.3350	0.00
03/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	10750	0	10750	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	10650	0	10650	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	10850	0	10850	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2011	IGOV On 05-May-11			Index Future	150.80	150.6780	150.8030	150.6780	67.00
03/05/2011	IGOV On 04-August-11			Index Future	152.98	152.8490	152.9770	152.8490	910.00
03/05/2011	IGOV On 03-November-11			Index Future	155.18	155.0510	155.1820	155.0510	0.00
03/05/2011	ILBI On 05-May-11			Index Future	408.13	408.1250	408.1270	408.1250	0.00
03/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4050	5.5860	94.4050	3,001.00
03/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3900	5.6040	94.3900	3,890.00
03/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3540	5.6320	94.3540	2,000.00
03/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.68	94.2840	5.6800	94.2840	0.00
03/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1370	5.8070	94.1370	14,700.00
03/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.91	94.0480	5.9130	94.0480	0.00

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03/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.18	93.7840	6.1780	93.7840	5,591.00
03/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.55	93.4020	6.5500	93.4020	1,090.00
03/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.00	92.9400	7.0030	92.9400	2,890.00
03/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.42	92.5140	7.4210	92.5140	44,710.00
03/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.79	92.1570	7.7850	92.1570	490.00
03/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.12	91.8350	8.1200	91.8350	290.00
03/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2011	OTH1 On 05-May-11			Index Future	341.50	340.4840	341.4990	340.4840	0.00
03/05/2011	OTH1 On 04-August-11			Index Future	346.42	345.3890	346.4230	345.3890	3.00
03/05/2011	OTH1 On 03-November-11			Index Future	351.42	350.3650	351.4170	350.3650	0.00
03/05/2011	R157 On 05-May-11			Bond Future	7.62	123.3401	7.6200	123.3401	705.00
03/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	539	1	539	1	0.00
03/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	740	1	740	1	0.00
03/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	349	0	349	0	0.00
03/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	190	0	190	0	0.00
03/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	66	0	66	0	0.00
03/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	20	0	20	0	0.00
03/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	1	0	1	0	0.00
03/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	5	0	5	0	0.00
03/05/2011	R157 On 04-August-11			Bond Future	7.76	125.1361	7.7560	125.1361	2,365.00
03/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	519	1	519	1	1,000.00
03/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	590	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	454	0	454	0	0.00
03/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	214	0	214	0	1,320.00
03/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2054	2	2054	2	0.00

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03/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	667	1	667	1	440.00
03/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1037	1	1037	1	0.00
03/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	867	1	867	1	440.00
03/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	349	0	349	0	1,320.00
03/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1274	1	1274	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1647	2	1647	2	0.00
03/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2394	3	2394	3	0.00
03/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1392	2	1392	2	0.00
03/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1516	2	1516	2	0.00
03/05/2011	R157 On 03-November-11			Bond Future	7.91	120.1125	7.9110	120.1125	3,684.00
03/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2000	2	2000	2	0.00
03/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2122	2	2122	2	0.00
03/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1882	2	1882	2	0.00
03/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	838	1	838	1	0.00
03/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	719	1	719	1	0.00
03/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	776	1	776	1	0.00
03/05/2011	R157 On 02-February-12			Bond Future	8.09	121.8461	8.0940	121.8461	0.00
03/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2382	2	2382	2	0.00
03/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2272	2	2272	2	0.00
03/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2494	3	2494	3	0.00
03/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	962	1	962	1	0.00
03/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1074	1	1074	1	0.00
03/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1017	1	1017	1	0.00
03/05/2011	R157 On 03-May-12			Bond Future	8.21	117.0886	8.2050	117.0886	0.00
03/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1827	0	1827	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1741	0	1741	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1915	0	1915	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1616	0	1616	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1757	0	1757	0	0.00
03/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1685	0	1685	0	0.00
03/05/2011	R186 On 05-May-11			Bond Future	8.62	119.6588	8.6190	119.6588	11,740.00
03/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1250	1	1250	1	0.00
03/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1701	2	1701	2	0.00

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03/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	830	1	830	1	0.00
03/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
03/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	66	0	66	0	0.00
03/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6090	6	6090	6	0.00
03/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	4	0	4	0	0.00
03/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	18	0	18	0	0.00
03/05/2011	R186 On 04-August-11			Bond Future	8.71	116.1113	8.7050	116.1113	19,476.00
03/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	949	1	0.00
03/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1079	1	1079	1	0.00
03/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	833	1	833	1	0.00
03/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1220	1	1220	1	600.00
03/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9023	9	9023	9	0.00
03/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2550	2	2550	2	200.00
03/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3865	4	3865	4	0.00
03/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1620	2	1620	2	200.00
03/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	292	0	600.00
03/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2596	3	2596	3	0.00
03/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5671	6	5671	6	0.00
03/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4591	5	4591	5	0.00
03/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4936	5	4936	5	0.00
03/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5295	6	5295	6	0.00
03/05/2011	R186 On 03-November-11			Bond Future	8.79	117.7683	8.7930	117.7683	13,791.00
03/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4722	5	4722	5	0.00
03/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4462	4	4462	4	0.00
03/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4989	5	4989	5	0.00
03/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2680	3	2680	3	0.00
03/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3043	3	3043	3	0.00
03/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2857	3	2857	3	0.00
03/05/2011	R186 On 02-February-12			Bond Future	8.89	114.1755	8.8860	114.1755	2,500.00
03/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5161	5	5161	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5407	5	5407	5	0.00
03/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4923	5	4923	5	0.00
03/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4353	5	4353	5	0.00

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03/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3955	4	3955	4	0.00
03/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4149	5	4149	5	0.00
03/05/2011	R186 On 03-May-12			Bond Future	8.95	116.1106	8.9500	116.1106	0.00
03/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5444	0	5444	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5687	1	5687	1	0.00
03/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5212	0	5212	0	0.00
03/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5212	0	5212	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4813	0	4813	0	0.00
03/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5006	0	5006	0	0.00
03/05/2011	R189 On 05-May-11			Bond Future	209.05	208.9341	209.0496	208.9341	0.00
03/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1750	2	1750	2	0.00
03/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1800	2	1800	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1700	2	1700	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11			Bond Future	212.10	211.9780	212.0972	211.9780	0.00
03/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	97	0	97	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	147	0	147	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	47	0	47	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11			Bond Future	233.09	233.0575	233.0894	233.0575	0.00
03/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	1089	1	1089	1	0.00
03/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	1039	1	1039	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1139	1	1139	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11			Bond Future	231.60	231.5644	231.5989	231.5644	0.00
03/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	99	0	99	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	49	0	49	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
03/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	149	0	149	0	0.00
03/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11			Bond Future	7.23	108.0287	7.2290	108.0287	170.00
03/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1664	2	1664	2	0.00
03/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1506	1	1506	1	0.00
03/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1822	2	1822	2	0.00
03/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R201 On 04-August-11			Bond Future	7.35	105.1953	7.3520	105.1953	0.00
03/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	536	1	536	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	605	1	605	1	0.00
03/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	472	0	472	0	0.00
03/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	931	1	931	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	762	1	762	1	0.00
03/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	843	1	843	1	0.00
03/05/2011	R201 On 03-November-11			Bond Future	7.49	106.6921	7.4890	106.6921	314.00
03/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1816	2	1816	2	0.00
03/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1920	2	1920	2	0.00
03/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1714	2	1714	2	0.00
03/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	435	1	435	1	0.00
03/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	367	1	367	1	0.00
03/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	400	1	400	1	0.00
03/05/2011	R201 On 02-February-12			Bond Future	7.65	103.8250	7.6520	103.8250	0.00
03/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2148	2	2148	2	0.00
03/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2058	2	2058	2	0.00
03/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2240	2	2240	2	0.00
03/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	586	1	586	1	0.00
03/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	657	1	657	1	0.00
03/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	620	1	620	1	0.00
03/05/2011	R201 On 03-May-12			Bond Future	7.74	105.5772	7.7370	105.5772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1282	0	1282	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1216	0	1216	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1350	0	1350	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1201	0	1201	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1304	0	1304	0	0.00
03/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1251	0	1251	0	0.00
03/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	451.00
03/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
03/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
03/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	42	0.00
03/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11			Bond Future	0.28	169.1606	0.2790	169.1606	10,088.00
03/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19676	20	19676	20	0.00
03/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	20935	21	20935	21	0.00
03/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18403	18	18403	18	0.00
03/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R203 On 05-May-11			Bond Future	8.18	101.5500	8.1800	101.5500	516.00
03/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	378	0	0.00
03/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	594	1	594	1	0.00
03/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	203	0	203	0	0.00
03/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	105	0	105	0	0.00
03/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	10	0	10	0	0.00
03/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	37	0	37	0	0.00
03/05/2011	R203 On 04-August-11			Bond Future	8.30	103.0315	8.3020	103.0315	0.00
03/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	600	1	0.00
03/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	525	1	525	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	681	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1875	2	1875	2	0.00
03/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2198	2	2198	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
03/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2033	2	2033	2	0.00
03/05/2011	R203 On 03-November-11			Bond Future	8.43	100.3383	8.4340	100.3383	1,633.00
03/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1856	2	1856	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1736	2	1736	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1983	2	1983	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1460	2	1460	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1664	2	1664	2	0.00
03/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1558	2	1558	2	0.00
03/05/2011	R203 On 02-February-12			Bond Future	8.58	101.7852	8.5830	101.7852	0.00
03/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2620	3	2620	3	0.00
03/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2747	3	2747	3	0.00
03/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2496	3	2496	3	0.00
03/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1990	2	1990	2	0.00
03/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1811	2	1811	2	0.00
03/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1899	2	1899	2	0.00
03/05/2011	R203 On 03-May-12			Bond Future	8.68	99.3404	8.6820	99.3404	0.00
03/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2522	0	2522	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2405	0	2405	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2644	0	2644	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2154	0	2154	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2330	0	2330	0	0.00
03/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2239	0	2239	0	0.00
03/05/2011	R204 On 05-May-11			Bond Future	8.33	101.2232	8.3250	101.2232	0.00
03/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	957	1	957	1	0.00
03/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	693	1	693	1	0.00
03/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1227	1	1227	1	0.00
03/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	9	0	9	0	0.00
03/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	1	0	1	0	0.00
03/05/2011	R204 On 04-August-11			Bond Future	8.44	98.6676	8.4390	98.6676	0.00
03/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	493	1	493	1	0.00
03/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	566	1	566	1	0.00
03/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	429	1	429	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
03/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3076	3	3076	3	0.00
03/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2665	3	2665	3	0.00
03/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2866	3	2866	3	0.00
03/05/2011	R204 On 03-November-11			Bond Future	8.56	100.0747	8.5590	100.0747	2,134.00
03/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2540	3	2540	3	0.00
03/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2694	3	2694	3	0.00
03/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	3	2390	3	0.00
03/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1667	2	1667	2	0.00
03/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1462	2	1462	2	0.00
03/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1562	2	1562	2	0.00
03/05/2011	R204 On 02-February-12			Bond Future	8.69	97.4893	8.6890	97.4893	0.00
03/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3319	4	3319	4	0.00
03/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3169	3	3169	3	0.00
03/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3473	4	3473	4	0.00
03/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1696	2	1696	2	0.00
03/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1880	2	1880	2	0.00
03/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1785	2	1785	2	0.00
03/05/2011	R204 On 03-May-12			Bond Future	8.78	99.1347	8.7790	99.1347	0.00
03/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2705	0	2705	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2838	0	2838	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2578	0	2578	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2960	0	2960	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2737	0	2737	0	0.00
03/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2845	0	2845	0	0.00
03/05/2011	R206 On 05-May-11			Bond Future	6.91	103.7147	6.9140	103.7147	0.00
03/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1414	1	1414	1	0.00
03/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1533	1	1533	1	0.00
03/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1294	1	1294	1	0.00
03/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R206 On 04-August-11			Bond Future	7.04	101.4600	7.0430	101.4600	6,506.00
03/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	414	0	414	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
03/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	362	0	362	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	470	0	470	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	455	1	455	1	0.00
03/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	568	1	568	1	0.00
03/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	509	1	509	1	0.00
03/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9073	7.1860	102.9073	0.00
03/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1380	1	1380	1	0.00
03/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1306	1	1306	1	0.00
03/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1458	1	1458	1	0.00
03/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	240	0	240	0	0.00
03/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	285	0	285	0	0.00
03/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	261	0	261	0	0.00
03/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6278	7.3710	100.6278	0.00
03/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1500	2	1500	2	0.00
03/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1565	2	1565	2	0.00
03/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1436	1	1436	1	0.00
03/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	413	0	413	0	0.00
03/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	367	0	367	0	0.00
03/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	390	0	0.00
03/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3281	7.4590	102.3281	0.00
03/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	850	0	850	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	806	0	806	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	0	896	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	754	0	754	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	820	0	820	0	0.00
03/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	786	0	786	0	0.00
03/05/2011	R207 On 05-May-11			Bond Future	8.39	95.2095	8.3890	95.2095	6,240.00
03/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	659	1	659	1	0.00
03/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	411	0	411	0	0.00
03/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	933	1	933	1	0.00
03/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	3	0	3	0	0.00
03/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	57	0	57	0	0.00
03/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	17	0	17	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
03/05/2011	R207 On 04-August-11			Bond Future	8.50	92.9522	8.4960	92.9522	5,240.00
03/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	847	1	847	1	0.00
03/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	954	1	954	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	748	1	748	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2440	3	2440	3	0.00
03/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2070	2	2070	2	0.00
03/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2251	2	2251	2	0.00
03/05/2011	R207 On 03-November-11			Bond Future	8.60	94.2795	8.6020	94.2795	600.00
03/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2494	3	2494	3	0.00
03/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2654	3	2654	3	0.00
03/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2340	3	2340	3	0.00
03/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1803	2	1803	2	0.00
03/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1573	2	1573	2	0.00
03/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1684	2	1684	2	0.00
03/05/2011	R207 On 02-February-12			Bond Future	8.72	91.9994	8.7190	91.9994	0.00
03/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3548	4	3548	4	0.00
03/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3390	3	3390	3	0.00
03/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3709	4	3709	4	0.00
03/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1961	2	1961	2	0.00
03/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2166	2	2166	2	0.00
03/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2062	2	2062	2	0.00
03/05/2011	R207 On 03-May-12			Bond Future	8.80	93.5580	8.8010	93.5580	0.00
03/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2868	0	2868	0	0.00
03/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3009	0	3009	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2732	0	2732	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3259	1	3259	1	0.00
03/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3014	0	3014	0	0.00
03/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3134	0	3134	0	0.00
03/05/2011	R208 On 05-May-11			Bond Future	8.43	89.2972	8.4340	89.2972	190.00
03/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	457	0	457	0	0.00
03/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	723	1	723	1	0.00
03/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	244	0	244	0	0.00
03/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	146	0	146	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
03/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	15	0	15	0	0.00
03/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	53	0	53	0	0.00
03/05/2011	R208 On 04-August-11			Bond Future	8.53	90.5994	8.5290	90.5994	220.00
03/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	841	1	841	1	0.00
03/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	950	1	950	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	741	1	741	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2742	3	2742	3	0.00
03/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2337	3	2337	3	0.00
03/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2534	3	2534	3	0.00
03/05/2011	R208 On 03-November-11			Bond Future	8.63	88.4932	8.6280	88.4932	5,999.00
03/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2627	3	2627	3	0.00
03/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2466	2	2466	2	0.00
03/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2795	3	2795	3	0.00
03/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1795	2	1795	2	0.00
03/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2046	2	2046	2	0.00
03/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1916	2	1916	2	0.00
03/05/2011	R208 On 02-February-12			Bond Future	8.73	89.7709	8.7330	89.7709	0.00
03/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3738	4	3738	4	0.00
03/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3909	4	3909	4	0.00
03/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3569	4	3569	4	0.00
03/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2340	3	2340	3	0.00
03/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2122	2	2122	2	0.00
03/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2230	3	2230	3	0.00
03/05/2011	R208 On 03-May-12			Bond Future	8.81	87.8869	8.8060	87.8869	0.00
03/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3819	1	3819	1	0.00
03/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3653	0	3653	0	0.00
03/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3988	1	3988	1	0.00
03/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2638	0	2638	0	0.00
03/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2853	0	2853	0	0.00
03/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2744	0	2744	0	0.00
03/05/2011	R209 On 05-May-11			Bond Future	8.77	75.1074	8.7680	75.1074	20,900.00
03/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.45	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
03/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	1	0	1	0	0.00
03/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1774	2	1774	2	0.00
03/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	2609	3	2609	3	0.00
03/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2189	2	2189	2	0.00
03/05/2011	R209 On 04-August-11			Bond Future	8.84	76.1990	8.8360	76.1990	0.00
03/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1058	1	1058	1	0.00
03/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1190	1	1190	1	0.00
03/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9085	9	9085	9	0.00
03/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	937	1	937	1	0.00
03/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4080	4	4080	4	0.00
03/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	118	0	118	0	0.00
03/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3499	4	3499	4	0.00
03/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3782	4	3782	4	0.00
03/05/2011	R209 On 03-November-11			Bond Future	8.91	74.1363	8.9060	74.1363	1,318.00
03/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2510	3	2510	3	0.00
03/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2689	3	2689	3	0.00
03/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2338	2	2338	2	0.00
03/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3967	4	3967	4	0.00
03/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3520	4	3520	4	0.00
03/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3739	4	3739	4	0.00
03/05/2011	R209 On 02-February-12			Bond Future	8.98	75.2059	8.9780	75.2059	0.00
03/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3998	4	3998	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3804	4	3804	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4198	4	4198	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3649	4	3649	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4019	4	4019	4	0.00
03/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3830	4	3830	4	0.00
03/05/2011	R209 On 03-May-12			Bond Future	9.03	73.3320	9.0290	73.3320	0.00
03/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4303	0	4303	0	0.00
03/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4497	0	4497	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4115	0	4115	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4719	1	4719	1	0.00
03/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4338	0	4338	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
03/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4524	0	4524	0	0.00
03/05/2011	R210 On 05-May-11			Bond Future	125.63	125.7789	125.6264	125.7789	0.00
03/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	324	0	324	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	424	0	424	0	0.00
03/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	374	0	374	0	0.00
03/05/2011	R210 On 04-August-11			Bond Future	127.46	127.6114	127.4577	127.6114	278.00
03/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	21458	22	21458	22	0.00
03/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	21508	22	21508	22	0.00
03/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21408	22	21408	22	0.00
03/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11			Bond Future	1.54	105.9140	1.5400	105.9140	0.00
03/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3313	3	3313	3	0.00
03/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3583	4	3583	4	0.00
03/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3041	3	3041	3	0.00
03/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11			Bond Future	1.34	106.1476	1.3410	106.1476	0.00
03/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	861	1	861	1	0.00
03/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1130	1	1130	1	0.00
03/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	591	1	591	1	0.00
03/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11			Bond Future	1.12	1.3500	1.1180	1.3500	539.00
03/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	692	0	692	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	431	0	431	0	0.00
03/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	953	0	953	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
03/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11			Bond Future	2.35	104.1194	2.3500	104.1194	240.00
03/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	1457	2	1457	2	0.00
03/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	483	1	483	1	0.00
03/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	969	1	969	1	0.00
03/05/2011	R212 On 04-August-11			Bond Future	2.26	104.2034	2.2610	104.2034	2,292.00
03/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2246	2	2246	2	0.00
03/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1781	1	1781	1	0.00
03/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2709	2	2709	2	0.00
03/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11			Bond Future	2.16	2.5000	2.1640	2.5000	0.00
03/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3107	0	3107	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3561	0	3561	0	0.00
03/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2652	0	2652	0	0.00
03/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11			Bond Future	8.80	84.2782	8.8030	84.2782	0.00
03/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7367	8	7367	8	0.00
03/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6454	7	6454	7	0.00
03/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6909	7	6909	7	0.00
03/05/2011	R213 On 04-August-11			Bond Future	8.88	85.5058	8.8790	85.5058	0.00
03/05/2011	R213 On 04-August-11	8.00	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
03/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7036	7	7036	7	0.00
03/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7945	8	7945	8	0.00
03/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7489	8	7489	8	0.00
03/05/2011	R213 On 03-November-11			Bond Future	8.96	83.1853	8.9580	83.1853	0.00
03/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2067	2	2067	2	0.00
03/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1257	2	1257	2	0.00
03/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1660	2	1660	2	0.00
03/05/2011	R213 On 02-February-12			Bond Future	9.04	84.3877	9.0420	84.3877	0.00
03/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	62	0	62	0	0.00
03/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	717	1	717	1	0.00
03/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	326	1	326	1	0.00
03/05/2011	R213 On 03-May-12			Bond Future	9.10	82.2661	9.0970	82.2661	0.00
03/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1158	1	1158	1	0.00
03/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1531	1	1531	1	0.00
03/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	782	0	782	0	0.00
03/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	TRT1 On 05-May-11			Index Future	343.87	343.1820	343.8650	343.1820	0.00
03/05/2011	TRT1 On 04-August-11			Index Future	348.63	347.9350	348.6290	347.9350	100.00
03/05/2011	TRT1 On 03-November-11			Index Future	353.29	352.5850	353.2900	352.5850	0.00
04/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	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
04/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	AL7T On 05-May-11			Index Future	376.83	377.4020	376.8270	377.4020	0.00
04/05/2011	AL7T On 04-August-11			Index Future	382.26	382.8440	382.2620	382.8440	30.00
04/05/2011	AL7T On 03-November-11			Index Future	387.77	388.3630	387.7740	388.3630	0.00
04/05/2011	ALBI On 05-May-11			Index Future	346.64	347.0150	346.6350	347.0150	160.00
04/05/2011	ALBI On 04-August-11			Index Future	351.64	352.0190	351.6350	352.0190	995.00
04/05/2011	ALBI On 03-November-11			Index Future	356.71	357.0940	356.7050	357.0940	0.00
04/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CRD1 On 05-May-11			Index Future	156.75	156.8390	156.7540	156.8390	0.00
04/05/2011	CRD1 On 04-August-11			Index Future	158.93	159.0120	158.9260	159.0120	2.00
04/05/2011	CRD1 On 03-November-11			Index Future	161.05	161.1380	161.0520	161.1380	0.00
04/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2011	GOVI On 05-May-11			GOVI	347.59	347.9690	347.5930	347.9690	72.00
04/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	13970	1	13970	1	0.00
04/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	14170	1	14170	1	0.00
04/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	14070	1	14070	1	0.00
04/05/2011	GOVI On 04-August-11			GOVI	352.61	352.9870	352.6070	352.9870	134.00
04/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	46070	5	46070	5	0.00
04/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	45970	5	45970	5	0.00
04/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	46170	5	46170	5	0.00
04/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 03-November-11			GOVI	357.69	358.0750	357.6910	358.0750	0.00
04/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	6910	1	6910	1	0.00
04/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	6810	1	6810	1	0.00
04/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	7010	1	7010	1	0.00
04/05/2011	GOVI On 03-November-11	356.99	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
04/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2011	IGOV On 05-May-11			Index Future	150.76	150.8030	150.7590	150.8030	67.00
04/05/2011	IGOV On 04-August-11			Index Future	152.93	152.9770	152.9330	152.9770	910.00
04/05/2011	IGOV On 03-November-11			Index Future	155.14	155.1820	155.1380	155.1820	0.00
04/05/2011	ILBI On 05-May-11			Index Future	408.29	408.1270	408.2860	408.1270	0.00
04/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4140	5.5810	94.4140	3,001.00
04/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3960	5.5970	94.3960	3,890.00
04/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3680	5.6310	94.3680	2,000.00
04/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3200	5.6710	94.3200	0.00
04/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.1930	5.7840	94.1930	14,700.00
04/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.89	94.0870	5.8860	94.0870	0.00
04/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.16	93.8220	6.1610	93.8220	5,591.00
04/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4500	6.5350	93.4500	1,090.00
04/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.97	92.9970	6.9730	92.9970	2,890.00
04/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.40	92.5790	7.3950	92.5790	44,710.00
04/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.77	92.2150	7.7650	92.2150	490.00
04/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.10	91.8800	8.1000	91.8800	290.00
04/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2011	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
04/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2011	OTH1 On 05-May-11			Index Future	341.09	341.4990	341.0940	341.4990	0.00
04/05/2011	OTH1 On 04-August-11			Index Future	346.01	346.4230	346.0140	346.4230	3.00
04/05/2011	OTH1 On 03-November-11			Index Future	351.00	351.4170	351.0030	351.4170	0.00
04/05/2011	R157 On 05-May-11			Bond Future	7.62	123.4473	7.6160	123.4473	705.00
04/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	551	1	551	1	0.00
04/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	756	1	756	1	0.00
04/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	171	0	171	0	0.00
04/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	350	0	350	0	0.00
04/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	4	0	4	0	0.00
04/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	31	0	31	0	0.00
04/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R157 On 04-August-11			Bond Future	7.75	125.2484	7.7520	125.2484	2,365.00
04/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	520	1	520	1	1,000.00
04/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	591	1	591	1	0.00
04/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	455	0	455	0	0.00
04/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	213	0	213	0	1,320.00
04/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2062	2	2062	2	0.00
04/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	668	1	668	1	440.00
04/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1040	1	1040	1	0.00
04/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	854	1	854	1	440.00
04/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	341	0	341	0	1,320.00
04/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1259	1	1259	1	0.00
04/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1633	2	1633	2	0.00
04/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2377	2	2377	2	0.00
04/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1377	1	1377	1	0.00
04/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1502	2	1502	2	0.00
04/05/2011	R157 On 03-November-11			Bond Future	7.91	120.2251	7.9070	120.2251	3,684.00
04/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2006	2	2006	2	0.00
04/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1888	2	1888	2	0.00
04/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2129	2	2129	2	0.00
04/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	711	1	711	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
04/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	829	1	829	1	0.00
04/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	768	1	768	1	0.00
04/05/2011	R157 On 02-February-12			Bond Future	8.09	121.9578	8.0890	121.9578	0.00
04/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2390	2	2390	2	0.00
04/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2502	2	2502	2	0.00
04/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2280	2	2280	2	0.00
04/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1065	1	1065	1	0.00
04/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	953	1	953	1	0.00
04/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1008	1	1008	1	0.00
04/05/2011	R157 On 03-May-12			Bond Future	8.20	117.2053	8.2000	117.2053	0.00
04/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1832	2	1832	2	0.00
04/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1921	2	1921	2	0.00
04/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1747	2	1747	2	0.00
04/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1747	2	1747	2	0.00
04/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1606	2	1606	2	0.00
04/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1674	2	1674	2	0.00
04/05/2011	R186 On 05-May-11			Bond Future	8.63	119.9992	8.6260	119.9992	10,090.00
04/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1169	1	1169	1	0.00
04/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1631	2	1631	2	0.00
04/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
04/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	724	1	724	1	0.00
04/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	26	0	26	0	0.00
04/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6156	6	6156	6	0.00
04/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	3	0	3	0	0.00
04/05/2011	R186 On 04-August-11			Bond Future	8.71	116.4638	8.7130	116.4638	19,476.00
04/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	919	1	919	1	0.00
04/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1046	1	1046	1	0.00
04/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	806	1	806	1	0.00
04/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1185	1	1185	1	600.00
04/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8949	9	8949	9	0.00
04/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2498	3	2498	3	200.00
04/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3804	4	3804	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
04/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1633	2	1633	2	200.00
04/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	292	0	600.00
04/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2619	3	2619	3	0.00
04/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5718	6	5718	6	0.00
04/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4630	5	4630	5	0.00
04/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4977	5	4977	5	0.00
04/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5339	5	5339	5	0.00
04/05/2011	R186 On 03-November-11			Bond Future	8.80	118.1232	8.8010	118.1232	13,791.00
04/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4669	5	4669	5	0.00
04/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4934	5	4934	5	0.00
04/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4410	4	4410	4	0.00
04/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3064	3	3064	3	0.00
04/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2698	3	2698	3	0.00
04/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2877	3	2877	3	0.00
04/05/2011	R186 On 02-February-12			Bond Future	8.89	114.5323	8.8940	114.5323	2,500.00
04/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5113	5	5113	5	0.00
04/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4876	5	4876	5	0.00
04/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5358	5	5358	5	0.00
04/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3977	4	3977	4	0.00
04/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4377	4	4377	4	0.00
04/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4172	4	4172	4	0.00
04/05/2011	R186 On 03-May-12			Bond Future	8.96	116.4703	8.9580	116.4703	0.00
04/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5399	5	5399	5	0.00
04/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5168	5	5168	5	0.00
04/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5641	6	5641	6	0.00
04/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4837	5	4837	5	0.00
04/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5238	5	5238	5	0.00
04/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5031	5	5031	5	0.00
04/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0496	209.0181	209.0496	0.00
04/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1718	2	1718	2	0.00
04/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1768	2	1768	2	0.00
04/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1668	2	1668	2	0.00
04/05/2011	R189 On 05-May-11	207.35	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
04/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 04-August-11			Bond Future	212.07	212.0972	212.0661	212.0972	0.00
04/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	66	0	66	0	0.00
04/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	16	0	16	0	0.00
04/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	116	0	116	0	0.00
04/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 05-May-11			Bond Future	232.96	233.0894	232.9646	233.0894	0.00
04/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	965	1	965	1	0.00
04/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	915	1	915	1	0.00
04/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1015	1	1015	1	0.00
04/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11			Bond Future	231.47	231.5989	231.4689	231.5989	0.00
04/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	19	0	19	0	0.00
04/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	81	0	81	0	0.00
04/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	31	0	31	0	0.00
04/05/2011	R201 On 05-May-11			Bond Future	7.21	108.1158	7.2110	108.1158	0.00
04/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1722	2	1722	2	0.00
04/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1880	2	1880	2	0.00
04/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1564	2	1564	2	0.00
04/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R201 On 04-August-11			Bond Future	7.33	105.2794	7.3310	105.2794	170.00
04/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	560	1	560	1	0.00
04/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	631	1	631	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
04/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	494	0	494	0	0.00
04/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	889	1	889	1	0.00
04/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	724	1	724	1	0.00
04/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	804	1	804	1	0.00
04/05/2011	R201 On 03-November-11			Bond Future	7.47	106.7815	7.4670	106.7815	317.00
04/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1859	2	1859	2	0.00
04/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1756	2	1756	2	0.00
04/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1964	2	1964	2	0.00
04/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	349	0	349	0	0.00
04/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	416	0	416	0	0.00
04/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	381	0	381	0	0.00
04/05/2011	R201 On 02-February-12			Bond Future	7.63	103.9126	7.6280	103.9126	0.00
04/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2190	2	2190	2	0.00
04/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2283	2	2283	2	0.00
04/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2098	2	2098	2	0.00
04/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	635	1	635	1	0.00
04/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	567	1	567	1	0.00
04/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	600	1	600	1	0.00
04/05/2011	R201 On 03-May-12			Bond Future	7.71	105.6695	7.7110	105.6695	0.00
04/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1312	1	1312	1	0.00
04/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1381	1	1381	1	0.00
04/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1245	1	1245	1	0.00
04/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1271	1	1271	1	0.00
04/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1170	1	1170	1	0.00
04/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1220	1	1220	1	0.00
04/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3260	169.3150	451.00
04/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42744	43	42744	43	0.00
04/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43772	44	43772	44	0.00
04/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41705	42	41705	42	0.00
04/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 04-August-11			Bond Future	0.28	169.1900	0.2760	169.1900	10,088.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19764	20	19764	20	0.00
04/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18491	18	18491	18	0.00
04/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21023	21	21023	21	0.00
04/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R203 On 05-May-11			Bond Future	8.20	101.5793	8.1960	101.5793	0.00
04/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	286	0	286	0	0.00
04/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	116	0	116	0	0.00
04/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	509	1	509	1	0.00
04/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	3	0	3	0	0.00
04/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	96	0	96	0	0.00
04/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	23	0	23	0	0.00
04/05/2011	R203 On 04-August-11			Bond Future	8.32	103.0598	8.3190	103.0598	516.00
04/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	569	1	569	1	0.00
04/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	497	1	497	1	0.00
04/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	648	1	648	1	0.00
04/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1922	2	1922	2	0.00
04/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2250	2	2250	2	0.00
04/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2082	2	2082	2	0.00
04/05/2011	R203 On 03-November-11			Bond Future	8.45	100.3699	8.4520	100.3699	1,633.00
04/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1808	2	1808	2	0.00
04/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1933	2	1933	2	0.00
04/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1689	2	1689	2	0.00
04/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1698	2	1698	2	0.00
04/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1491	1	1491	1	0.00
04/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1591	2	1591	2	0.00
04/05/2011	R203 On 02-February-12			Bond Future	8.60	101.8156	8.6020	101.8156	0.00
04/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2570	3	2570	3	0.00
04/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2448	2	2448	2	0.00
04/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2695	3	2695	3	0.00
04/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1842	2	1842	2	0.00
04/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2025	2	2025	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
04/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1931	2	1931	2	0.00
04/05/2011	R203 On 03-May-12			Bond Future	8.70	99.3737	8.7030	99.3737	0.00
04/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2473	3	2473	3	0.00
04/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2593	3	2593	3	0.00
04/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2357	2	2357	2	0.00
04/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2369	2	2369	2	0.00
04/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2190	2	2190	2	0.00
04/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2278	2	2278	2	0.00
04/05/2011	R204 On 05-May-11			Bond Future	8.35	101.2562	8.3460	101.2562	0.00
04/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	841	1	841	1	0.00
04/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1111	1	1111	1	0.00
04/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	572	1	572	1	0.00
04/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	3	0	3	0	0.00
04/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R204 On 04-August-11			Bond Future	8.46	98.7049	8.4620	98.7049	0.00
04/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	458	0	458	0	0.00
04/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	527	1	527	1	0.00
04/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	397	0	397	0	0.00
04/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3167	3	3167	3	0.00
04/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2748	3	2748	3	0.00
04/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2953	3	2953	3	0.00
04/05/2011	R204 On 03-November-11			Bond Future	8.58	100.1107	8.5830	100.1107	2,134.00
04/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2463	3	2463	3	0.00
04/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2315	2	2315	2	0.00
04/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2614	3	2614	3	0.00
04/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1506	1	1506	1	0.00
04/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1715	2	1715	2	0.00
04/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1609	2	1609	2	0.00
04/05/2011	R204 On 02-February-12			Bond Future	8.71	97.5242	8.7140	97.5242	0.00
04/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3239	3	3239	3	0.00
04/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3391	3	3391	3	0.00
04/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3091	3	3091	3	0.00

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04/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1926	2	1926	2	0.00
04/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1738	2	1738	2	0.00
04/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1830	2	1830	2	0.00
04/05/2011	R204 On 03-May-12			Bond Future	8.81	99.1733	8.8060	99.1733	0.00
04/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2636	3	2636	3	0.00
04/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2511	3	2511	3	0.00
04/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2767	3	2767	3	0.00
04/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2796	3	2796	3	0.00
04/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3023	3	3023	3	0.00
04/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2906	3	2906	3	0.00
04/05/2011	R206 On 05-May-11			Bond Future	6.92	103.7804	6.9160	103.7804	0.00
04/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1409	1	1409	1	0.00
04/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1289	1	1289	1	0.00
04/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1528	2	1528	2	0.00
04/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R206 On 04-August-11			Bond Future	7.04	101.5264	7.0440	101.5264	6,506.00
04/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	411	0	411	0	0.00
04/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	358	0	358	0	0.00
04/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	466	0	466	0	0.00
04/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	453	0	453	0	0.00
04/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	566	1	566	1	0.00
04/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	508	1	508	1	0.00
04/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9733	7.1870	102.9733	0.00
04/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1377	1	1377	1	0.00
04/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1455	1	1455	1	0.00
04/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1303	1	1303	1	0.00
04/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	284	0	284	0	0.00
04/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	239	0	239	0	0.00
04/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	260	0	260	0	0.00
04/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6954	7.3740	100.6954	0.00
04/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1495	2	1495	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
04/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1431	1	1431	1	0.00
04/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1559	2	1559	2	0.00
04/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	366	0	366	0	0.00
04/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	414	0	414	0	0.00
04/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	390	0	0.00
04/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3967	7.4620	102.3967	0.00
04/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	847	1	847	1	0.00
04/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	893	1	893	1	0.00
04/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	802	1	802	1	0.00
04/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	821	1	821	1	0.00
04/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	756	1	756	1	0.00
04/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	788	1	788	1	0.00
04/05/2011	R207 On 05-May-11			Bond Future	8.40	95.3605	8.4010	95.3605	6,240.00
04/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	577	1	577	1	0.00
04/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	860	1	860	1	0.00
04/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	318	0	318	0	0.00
04/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	34	0	34	0	0.00
04/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	5	0	5	0	0.00
04/05/2011	R207 On 04-August-11			Bond Future	8.51	93.1103	8.5080	93.1103	5,725.00
04/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	816	1	816	1	0.00
04/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	920	1	920	1	0.00
04/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	720	1	720	1	0.00
04/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2480	2	2480	2	0.00
04/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2104	2	2104	2	0.00
04/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2288	2	2288	2	0.00
04/05/2011	R207 On 03-November-11			Bond Future	8.62	94.4389	8.6150	94.4389	600.00
04/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2448	2	2448	2	0.00
04/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2295	2	2295	2	0.00
04/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2607	3	2607	3	0.00
04/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1597	2	1597	2	0.00
04/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1829	2	1829	2	0.00
04/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1710	2	1710	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
04/05/2011	R207 On 02-February-12			Bond Future	8.73	92.1596	8.7320	92.1596	0.00
04/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3501	4	3501	4	0.00
04/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3661	4	3661	4	0.00
04/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3345	3	3345	3	0.00
04/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2190	2	2190	2	0.00
04/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1983	2	1983	2	0.00
04/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2084	2	2084	2	0.00
04/05/2011	R207 On 03-May-12			Bond Future	8.82	93.7191	8.8150	93.7191	0.00
04/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2827	3	2827	3	0.00
04/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2693	3	2693	3	0.00
04/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2968	3	2968	3	0.00
04/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3046	3	3046	3	0.00
04/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3293	3	3293	3	0.00
04/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3166	3	3166	3	0.00
04/05/2011	R208 On 05-May-11			Bond Future	8.46	89.5788	8.4560	89.5788	190.00
04/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	310	0	310	0	0.00
04/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	117	0	117	0	0.00
04/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	580	1	580	1	0.00
04/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	7	0	7	0	0.00
04/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	154	0	154	0	0.00
04/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	41	0	41	0	0.00
04/05/2011	R208 On 04-August-11			Bond Future	8.55	90.8866	8.5520	90.8866	220.00
04/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	788	1	788	1	0.00
04/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	893	1	0.00
04/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	693	1	693	1	0.00
04/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2831	3	2831	3	0.00
04/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2417	2	2417	2	0.00
04/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2619	3	2619	3	0.00
04/05/2011	R208 On 03-November-11			Bond Future	8.65	88.7853	8.6520	88.7853	5,999.00
04/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2543	3	2543	3	0.00
04/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2708	3	2708	3	0.00
04/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2384	2	2384	2	0.00
04/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2104	2	2104	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
04/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1849	2	1849	2	0.00
04/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1973	2	1973	2	0.00
04/05/2011	R208 On 02-February-12			Bond Future	8.76	90.0673	8.7580	90.0673	0.00
04/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3648	4	3648	4	0.00
04/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3482	4	3482	4	0.00
04/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3818	4	3818	4	0.00
04/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2173	2	2173	2	0.00
04/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2396	2	2396	2	0.00
04/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2282	2	2282	2	0.00
04/05/2011	R208 On 03-May-12			Bond Future	8.83	88.1879	8.8320	88.1879	0.00
04/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3733	4	3733	4	0.00
04/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3899	4	3899	4	0.00
04/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3569	4	3569	4	0.00
04/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2914	3	2914	3	0.00
04/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2694	3	2694	3	0.00
04/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2803	3	2803	3	0.00
04/05/2011	R209 On 05-May-11			Bond Future	8.79	75.3462	8.7860	75.3462	20,900.00
04/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	2752	3	2752	3	0.00
04/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1916	2	1916	2	0.00
04/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2332	2	2332	2	0.00
04/05/2011	R209 On 04-August-11			Bond Future	8.86	76.4504	8.8550	76.4504	0.00
04/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1001	1	1001	1	0.00
04/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1128	1	1128	1	0.00
04/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	884	1	884	1	0.00
04/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8940	9	8940	9	0.00
04/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	122	0	122	0	0.00
04/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4177	4	4177	4	0.00
04/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3586	3	3586	3	0.00
04/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3875	4	3875	4	0.00
04/05/2011	R209 On 03-November-11			Bond Future	8.93	74.3920	8.9250	74.3920	1,318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2435	3	2435	3	0.00
04/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2266	2	2266	2	0.00
04/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2611	3	2611	3	0.00
04/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3590	4	3590	4	0.00
04/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4043	4	4043	4	0.00
04/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3811	4	3811	4	0.00
04/05/2011	R209 On 02-February-12			Bond Future	9.00	75.4659	8.9980	75.4659	0.00
04/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3909	4	3909	4	0.00
04/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4107	4	4107	4	0.00
04/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3718	4	3718	4	0.00
04/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4086	4	4086	4	0.00
04/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3711	4	3711	4	0.00
04/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3894	4	3894	4	0.00
04/05/2011	R209 On 03-May-12			Bond Future	9.05	73.5894	9.0490	73.5894	0.00
04/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4218	4	4218	4	0.00
04/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4032	4	4032	4	0.00
04/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4410	4	4410	4	0.00
04/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4402	4	4402	4	0.00
04/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4787	5	4787	5	0.00
04/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4590	5	4590	5	0.00
04/05/2011	R210 On 05-May-11			Bond Future	126.19	125.6264	126.1900	125.6264	0.00
04/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	190	0	190	0	0.00
04/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	140	0	140	0	0.00
04/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	240	0	240	0	0.00
04/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 04-August-11			Bond Future	128.03	127.4577	128.0301	127.4577	278.00
04/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22030	21	22030	21	0.00
04/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21980	21	21980	21	0.00
04/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22080	22	22080	22	0.00
04/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 05-May-11			Bond Future	1.53	105.9252	1.5330	105.9252	0.00
04/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3352	3	3352	3	0.00
04/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3623	4	3623	4	0.00
04/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3081	3	3081	3	0.00
04/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 04-August-11			Bond Future	1.33	106.1639	1.3340	106.1639	0.00
04/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	899	1	899	1	0.00
04/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	629	1	629	1	0.00
04/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1168	1	1168	1	0.00
04/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 03-November-11			Bond Future	1.11	107.6778	1.1100	107.6778	539.00
04/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	734	1	734	1	0.00
04/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	995	1	995	1	0.00
04/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	473	0	473	0	0.00
04/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11			Bond Future	2.34	104.5232	2.3360	104.5232	0.00
04/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	1322	1	1322	1	0.00
04/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	348	0	348	0	0.00
04/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	834	1	834	1	0.00
04/05/2011	R212 On 04-August-11			Bond Future	2.25	104.6117	2.2460	104.6117	2,292.00
04/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2389	2	2389	2	0.00
04/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2852	3	2852	3	0.00
04/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1924	2	1924	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
04/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 03-November-11			Bond Future	2.15	106.0964	2.1480	106.0964	240.00
04/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3258	3	3258	3	0.00
04/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3711	4	3711	4	0.00
04/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2802	3	2802	3	0.00
04/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11			Bond Future	8.81	84.5691	8.8060	84.5691	0.00
04/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7391	7	7391	7	0.00
04/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6478	6	6478	6	0.00
04/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6933	7	6933	7	0.00
04/05/2011	R213 On 04-August-11			Bond Future	8.88	85.8003	8.8820	85.8003	0.00
04/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7060	7	7060	7	0.00
04/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7969	8	7969	8	0.00
04/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7513	7	7513	7	0.00
04/05/2011	R213 On 03-November-11			Bond Future	8.96	83.4833	8.9600	83.4833	0.00
04/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2083	2	2083	2	0.00
04/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1272	1	1272	1	0.00
04/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1676	2	1676	2	0.00
04/05/2011	R213 On 02-February-12			Bond Future	9.05	84.6887	9.0450	84.6887	0.00
04/05/2011	R213 On 02-February-12	9.00	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
04/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	39	0	39	0	0.00
04/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	740	1	740	1	0.00
04/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	349	0	349	0	0.00
04/05/2011	R213 On 03-May-12			Bond Future	9.10	82.5790	9.1000	82.5790	0.00
04/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1135	1	1135	1	0.00
04/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1508	2	1508	2	0.00
04/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	759	1	759	1	0.00
04/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/05/2011	TRT1 On 05-May-11			Index Future	343.50	343.8650	343.4970	343.8650	0.00
04/05/2011	TRT1 On 04-August-11			Index Future	348.26	348.6290	348.2580	348.6290	100.00
04/05/2011	TRT1 On 03-November-11			Index Future	352.92	353.2900	352.9160	353.2900	0.00
05/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	8607 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
05/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	AL7T On 05-May-11			Index Future	375.85	376.8270	375.8530	376.8270	0.00
05/05/2011	AL7T On 04-August-11			Index Future	380.91	382.2620	380.9080	382.2620	30.00
05/05/2011	AL7T On 03-November-11			Index Future	386.72	387.7740	386.7150	387.7740	0.00
05/05/2011	ALBI On 05-May-11			Index Future	345.75	346.6350	345.7530	346.6350	0.00
05/05/2011	ALBI On 04-August-11			Index Future	350.45	351.6350	350.4500	351.6350	995.00
05/05/2011	ALBI On 03-November-11			Index Future	355.79	356.7050	355.7930	356.7050	0.00
05/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CRD1 On 05-May-11			Index Future	157.37	156.7540	157.3670	156.7540	0.00
05/05/2011	CRD1 On 04-August-11			Index Future	158.66	158.9260	158.6600	158.9260	2.00
05/05/2011	CRD1 On 03-November-11			Index Future	160.78	161.0520	160.7830	161.0520	0.00
05/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2011	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
05/05/2011	GOVI On 05-May-11			GOVI	346.76	347.5930	346.7560	347.5930	0.00
05/05/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	22340	1	22340	1	0.00
05/05/2011	GOVI On 05-May-11	349.01	Put	GOVI	22540	1	22540	1	0.00
05/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	22440	1	22440	1	0.00
05/05/2011	GOVI On 04-August-11			GOVI	351.48	352.6070	351.4820	352.6070	179.00
05/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	34820	5	34820	5	0.00
05/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	34720	5	34720	5	0.00
05/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	34920	5	34920	5	0.00
05/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/05/2011	GOVI On 03-November-11			GOVI	356.84	357.6910	356.8400	357.6910	0.00
05/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	0	1	0	1	0.00
05/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	0	1	0	1	0.00
05/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	0	1	0	1	0.00
05/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	1500	0	1500	0	0.00
05/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	1700	0	1700	0	0.00
05/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	1600	0	1600	0	0.00
05/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2011	IGOV On 05-May-11			Index Future	150.78	150.7590	150.7780	150.7590	0.00
05/05/2011	IGOV On 04-August-11			Index Future	153.13	152.9330	153.1330	152.9330	977.00
05/05/2011	IGOV On 03-November-11			Index Future	155.47	155.1380	155.4680	155.1380	0.00
05/05/2011	ILBI On 05-May-11			Index Future	395.90	408.2860	395.8990	408.2860	0.00
05/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4190	5.5800	94.4190	3,001.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4030	5.6000	94.4030	3,890.00
05/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3690	5.6300	94.3690	2,000.00
05/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3290	5.6700	94.3290	0.00
05/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.2160	5.7800	94.2160	14,700.00
05/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.88	94.1140	5.8800	94.1140	0.00
05/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.8390	6.1300	93.8390	5,591.00
05/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4650	6.5400	93.4650	1,090.00
05/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.99	93.0270	6.9900	93.0270	2,890.00
05/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.41	92.6050	7.4100	92.6050	44,710.00
05/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.78	92.2350	7.7800	92.2350	490.00
05/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.11	91.9000	8.1100	91.9000	290.00
05/05/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	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
05/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2011	OTH1 On 05-May-11			Index Future	339.97	341.0940	339.9740	341.0940	0.00
05/05/2011	OTH1 On 04-August-11			Index Future	344.51	346.0140	344.5110	346.0140	3.00
05/05/2011	OTH1 On 03-November-11			Index Future	349.76	351.0030	349.7630	351.0030	0.00
05/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	7.6500	123.4638	0.00
05/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	411	1	411	1	0.00
05/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	616	1	616	1	0.00
05/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	206	0	206	0	0.00
05/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R157 On 04-August-11			Bond Future	7.80	125.2639	7.7970	125.2639	3,070.00
05/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	458	1	458	1	1,000.00
05/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	524	1	524	1	0.00
05/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	399	0	399	0	0.00
05/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	182	0	182	0	1,320.00
05/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	1927	2	1927	2	0.00
05/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	595	1	595	1	440.00
05/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	944	1	944	1	0.00
05/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	932	1	932	1	440.00
05/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	381	0	381	0	1,320.00
05/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1360	1	1360	1	0.00
05/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1751	2	1751	2	0.00
05/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2520	2	2520	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
05/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1485	1	1485	1	0.00
05/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1614	2	1614	2	0.00
05/05/2011	R157 On 03-November-11			Bond Future	7.93	120.2397	7.9270	120.2397	3,684.00
05/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	1956	2	1956	2	0.00
05/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2077	2	2077	2	0.00
05/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1839	2	1839	2	0.00
05/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	853	1	853	1	0.00
05/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	732	1	732	1	0.00
05/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	790	1	790	1	0.00
05/05/2011	R157 On 02-February-12			Bond Future	8.10	121.9747	8.0960	121.9747	0.00
05/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2372	2	2372	2	0.00
05/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2484	3	2484	3	0.00
05/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2263	2	2263	2	0.00
05/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1072	1	1072	1	0.00
05/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	959	1	959	1	0.00
05/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1014	1	1014	1	0.00
05/05/2011	R157 On 03-May-12			Bond Future	8.26	117.2210	8.2640	117.2210	0.00
05/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1727	2	1727	2	0.00
05/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1644	2	1644	2	0.00
05/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1812	2	1812	2	0.00
05/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1699	2	1699	2	0.00
05/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1846	2	1846	2	0.00
05/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1771	2	1771	2	0.00
05/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
05/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	750	1	750	1	0.00
05/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1215	2	1215	2	0.00
05/05/2011	R186 On 05-May-11	8.70	Call	Bond Future	282	1	282	1	0.00
05/05/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6572	6	6572	6	0.00
05/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R186 On 04-August-11			Bond Future	8.77	116.3895	8.7680	116.3895	19,476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	787	1	787	1	0.00
05/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	901	1	901	1	0.00
05/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	686	1	686	1	0.00
05/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1026	1	1026	1	600.00
05/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8482	9	8482	9	0.00
05/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2236	2	2236	2	200.00
05/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3471	4	3471	4	0.00
05/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1809	2	1809	2	200.00
05/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	334	0	334	0	600.00
05/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2866	3	2866	3	0.00
05/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	6108	6	6108	6	0.00
05/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4980	5	4980	5	0.00
05/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	5341	5	5341	5	0.00
05/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5717	5	5717	5	0.00
05/05/2011	R186 On 03-November-11			Bond Future	8.85	118.0503	8.8470	118.0503	13,791.00
05/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4415	5	4415	5	0.00
05/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4673	5	4673	5	0.00
05/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4164	4	4164	4	0.00
05/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3233	0	3233	0	5,600.00
05/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3236	3	3236	3	0.00
05/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	4117	0	4117	0	0.00
05/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2855	3	2855	3	0.00
05/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	3041	3	3041	3	0.00
05/05/2011	R186 On 02-February-12			Bond Future	8.94	114.4608	8.9360	114.4608	2,500.00
05/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	4901	5	4901	5	0.00
05/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4669	5	4669	5	0.00
05/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5139	5	5139	5	0.00
05/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	4132	4	4132	4	0.00
05/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4545	4	4545	4	0.00
05/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4334	4	4334	4	0.00
05/05/2011	R186 On 03-May-12			Bond Future	9.02	116.4000	9.0210	116.4000	0.00
05/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5102	5	5102	5	0.00
05/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5337	6	5337	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
05/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	4879	5	4879	5	0.00
05/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5501	5	5501	5	0.00
05/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	5084	5	5084	5	0.00
05/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5285	5	5285	5	0.00
05/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
05/05/2011	R189 On 05-May-11	207.30	Call	Bond Future	1716	2	1716	2	0.00
05/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1666	2	1666	2	0.00
05/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1766	2	1766	2	0.00
05/05/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 04-August-11			Bond Future	212.11	212.0661	212.1055	212.0661	0.00
05/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	105	0	105	0	0.00
05/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	155	0	155	0	0.00
05/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	55	0	55	0	0.00
05/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
05/05/2011	R197 On 05-May-11	232.00	Call	Bond Future	963	1	963	1	0.00
05/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1013	1	1013	1	0.00
05/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	913	1	913	1	0.00
05/05/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 04-August-11			Bond Future	232.19	231.4689	232.1908	231.4689	0.00
05/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	691	0	691	0	0.00
05/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	641	0	641	0	0.00
05/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	741	0	741	0	0.00
05/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	7.2400	108.1738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1628	2	1628	2	0.00
05/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1470	2	1470	2	0.00
05/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1786	2	1786	2	0.00
05/05/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R201 On 04-August-11			Bond Future	7.37	105.3426	7.3710	105.3426	170.00
05/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	504	1	504	1	0.00
05/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	571	1	571	1	0.00
05/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	443	0	0.00
05/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	959	1	959	1	0.00
05/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	785	1	785	1	0.00
05/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	869	1	869	1	0.00
05/05/2011	R201 On 03-November-11			Bond Future	7.48	106.8430	7.4780	106.8430	317.00
05/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1834	2	1834	2	0.00
05/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1732	2	1732	2	0.00
05/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1938	2	1938	2	0.00
05/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	354	0	354	0	0.00
05/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	423	0	423	0	0.00
05/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	387	0	387	0	0.00
05/05/2011	R201 On 02-February-12			Bond Future	7.62	103.9745	7.6230	103.9745	0.00
05/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2197	2	2197	2	0.00
05/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2290	2	2290	2	0.00
05/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2105	2	2105	2	0.00
05/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	629	1	629	1	0.00
05/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	561	1	561	1	0.00
05/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	595	1	595	1	0.00
05/05/2011	R201 On 03-May-12			Bond Future	7.77	105.7310	7.7710	105.7310	0.00
05/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1238	1	1238	1	0.00
05/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1173	1	1173	1	0.00
05/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1305	1	1305	1	0.00
05/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1236	1	1236	1	0.00
05/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1341	1	1341	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
05/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1288	1	1288	1	0.00
05/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
05/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	0	43	0	43	0.00
05/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	0	44	0	44	0.00
05/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	0	42	0	42	0.00
05/05/2011	R202 On 05-May-11	2.00	Put	Bond Future	13260	0	13260	0	0.00
05/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	11194	0	11194	0	0.00
05/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	12222	0	12222	0	0.00
05/05/2011	R202 On 04-August-11			Bond Future	0.28	169.2781	0.2750	169.2781	10,088.00
05/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19793	20	19793	20	0.00
05/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21053	21	21053	21	0.00
05/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18521	18	18521	18	0.00
05/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 03-November-11			Bond Future	0.19	0.5000	0.1920	0.5000	400.00
05/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	8803	0	8803	0	0.00
05/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	10181	0	10181	0	0.00
05/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	7412	0	7412	0	0.00
05/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	8.2400	101.5011	0.00
05/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	49	0	49	0	0.00
05/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	292	1	292	1	0.00
05/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	195	0	195	0	0.00
05/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R203 On 04-August-11			Bond Future	8.37	102.9798	8.3740	102.9798	516.00
05/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	488	1	488	1	0.00
05/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	424	0	424	0	0.00
05/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	559	1	559	1	0.00

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05/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	2091	2	2091	2	0.00
05/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2435	2	2435	2	0.00
05/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2259	2	2259	2	0.00
05/05/2011	R203 On 03-November-11			Bond Future	8.49	100.2885	8.4910	100.2885	1,633.00
05/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1712	2	1712	2	0.00
05/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1833	2	1833	2	0.00
05/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1597	2	1597	2	0.00
05/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1782	2	1782	2	0.00
05/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1567	1	1567	1	0.00
05/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1671	2	1671	2	0.00
05/05/2011	R203 On 02-February-12			Bond Future	8.63	101.7332	8.6330	101.7332	0.00
05/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2492	3	2492	3	0.00
05/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2371	2	2371	2	0.00
05/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2615	3	2615	3	0.00
05/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1896	2	1896	2	0.00
05/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2082	2	2082	2	0.00
05/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1988	2	1988	2	0.00
05/05/2011	R203 On 03-May-12			Bond Future	8.77	99.2863	8.7720	99.2863	0.00
05/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2322	2	2322	2	0.00
05/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2210	2	2210	2	0.00
05/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2439	3	2439	3	0.00
05/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2323	2	2323	2	0.00
05/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2509	2	2509	2	0.00
05/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2413	2	2413	2	0.00
05/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
05/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	599	1	599	1	0.00
05/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	328	1	328	1	0.00
05/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	870	1	870	1	0.00
05/05/2011	R204 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R204 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R204 On 04-August-11			Bond Future	8.52	98.5825	8.5170	98.5825	0.00
05/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	387	0	387	0	0.00

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05/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	449	1	449	1	0.00
05/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	334	0	334	0	0.00
05/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3395	3	3395	3	0.00
05/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2962	3	2962	3	0.00
05/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	3174	3	3174	3	0.00
05/05/2011	R204 On 03-November-11			Bond Future	8.62	99.9872	8.6240	99.9872	2,134.00
05/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2337	2	2337	2	0.00
05/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2194	2	2194	2	0.00
05/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2485	3	2485	3	0.00
05/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1587	2	1587	2	0.00
05/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1805	2	1805	2	0.00
05/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1693	2	1693	2	0.00
05/05/2011	R204 On 02-February-12			Bond Future	8.75	97.3998	8.7490	97.3998	0.00
05/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3131	3	3131	3	0.00
05/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3281	3	3281	3	0.00
05/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	2985	3	2985	3	0.00
05/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1994	2	1994	2	0.00
05/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1802	2	1802	2	0.00
05/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1896	2	1896	2	0.00
05/05/2011	R204 On 03-May-12			Bond Future	8.87	99.0432	8.8720	99.0432	0.00
05/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2477	3	2477	3	0.00
05/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2604	3	2604	3	0.00
05/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2356	3	2356	3	0.00
05/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3185	3	3185	3	0.00
05/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2950	3	2950	3	0.00
05/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	3064	3	3064	3	0.00
05/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
05/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1338	1	1338	1	0.00
05/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1458	2	1458	2	0.00
05/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1219	1	1219	1	0.00
05/05/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00

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05/05/2011	R206 On 04-August-11			Bond Future	7.08	101.5242	7.0840	101.5242	6,506.00
05/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	368	0	368	0	0.00
05/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	319	0	319	0	0.00
05/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	420	0	420	0	0.00
05/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	495	0	495	0	0.00
05/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	616	1	616	1	0.00
05/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	554	1	554	1	0.00
05/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9713	7.1890	102.9713	0.00
05/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1373	1	1373	1	0.00
05/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1451	1	1451	1	0.00
05/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1299	1	1299	1	0.00
05/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	284	0	284	0	0.00
05/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	239	0	239	0	0.00
05/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	259	0	259	0	0.00
05/05/2011	R206 On 02-February-12			Bond Future	7.35	100.6900	7.3500	100.6900	0.00
05/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1524	1	1524	1	0.00
05/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1459	1	1459	1	0.00
05/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1589	2	1589	2	0.00
05/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	354	0	354	0	0.00
05/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	399	0	399	0	0.00
05/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	376	0	376	0	0.00
05/05/2011	R206 On 03-May-12			Bond Future	7.53	102.3920	7.5310	102.3920	0.00
05/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	791	1	791	1	0.00
05/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	749	1	749	1	0.00
05/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	835	1	835	1	0.00
05/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	805	1	805	1	0.00
05/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	875	1	875	1	0.00
05/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	839	1	839	1	0.00
05/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
05/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	346	1	346	1	0.00
05/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	58	0	58	0	0.00
05/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	634	1	634	1	0.00
05/05/2011	R207 On 05-May-11	8.55	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
05/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R207 On 04-August-11			Bond Future	8.57	93.0425	8.5680	93.0425	5,725.00
05/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	697	1	697	1	0.00
05/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	791	1	791	1	0.00
05/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	611	1	611	1	0.00
05/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2709	2	2709	2	0.00
05/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2313	2	2313	2	0.00
05/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2507	2	2507	2	0.00
05/05/2011	R207 On 03-November-11			Bond Future	8.66	94.3674	8.6640	94.3674	600.00
05/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2292	2	2292	2	0.00
05/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2145	2	2145	2	0.00
05/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2446	3	2446	3	0.00
05/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1705	2	1705	2	0.00
05/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1948	2	1948	2	0.00
05/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1823	2	1823	2	0.00
05/05/2011	R207 On 02-February-12			Bond Future	8.78	92.0902	8.7750	92.0902	0.00
05/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3361	4	3361	4	0.00
05/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3518	4	3518	4	0.00
05/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3208	3	3208	3	0.00
05/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2283	2	2283	2	0.00
05/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	2069	2	2069	2	0.00
05/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2173	2	2173	2	0.00
05/05/2011	R207 On 03-May-12			Bond Future	8.89	93.6463	8.8870	93.6463	0.00
05/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2641	3	2641	3	0.00
05/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2776	3	2776	3	0.00
05/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2512	3	2512	3	0.00
05/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3486	3	3486	3	0.00
05/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3227	3	3227	3	0.00
05/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3353	3	3353	3	0.00
05/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
05/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	304	1	304	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
05/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	306	0	306	0	0.00
05/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R208 On 04-August-11			Bond Future	8.62	90.7488	8.6170	90.7488	220.00
05/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	662	1	662	1	0.00
05/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	755	1	755	1	0.00
05/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	578	1	578	1	0.00
05/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	3104	3	3104	3	0.00
05/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2667	2	2667	2	0.00
05/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2880	3	2880	3	0.00
05/05/2011	R208 On 03-November-11			Bond Future	8.71	88.6450	8.7070	88.6450	5,999.00
05/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2363	3	2363	3	0.00
05/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2522	3	2522	3	0.00
05/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2211	2	2211	2	0.00
05/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2252	2	2252	2	0.00
05/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1983	2	1983	2	0.00
05/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	2113	2	2113	2	0.00
05/05/2011	R208 On 02-February-12			Bond Future	8.81	89.9247	8.8080	89.9247	0.00
05/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	4	3477	4	0.00
05/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3315	3	3315	3	0.00
05/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3642	4	3642	4	0.00
05/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2282	2	2282	2	0.00
05/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2514	2	2514	2	0.00
05/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2396	2	2396	2	0.00
05/05/2011	R208 On 03-May-12			Bond Future	8.91	88.0428	8.9080	88.0428	0.00
05/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3494	4	3494	4	0.00
05/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3336	4	3336	4	0.00
05/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3656	4	3656	4	0.00
05/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2874	3	2874	3	0.00
05/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	3104	3	3104	3	0.00
05/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2986	3	2986	3	0.00
05/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	R209 On 05-May-11	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R209 On 05-May-11	8.55	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	2344	2	2344	2	0.00
05/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	3180	3	3180	3	0.00
05/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2760	2	2760	2	0.00
05/05/2011	R209 On 04-August-11			Bond Future	8.95	76.3010	8.9460	76.3010	0.00
05/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	790	1	790	1	0.00
05/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	898	1	898	1	0.00
05/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8267	9	8267	9	0.00
05/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	692	1	692	1	0.00
05/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4693	4	4693	4	0.00
05/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	158	0	158	0	0.00
05/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	4065	4	4065	4	0.00
05/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4372	4	4372	4	0.00
05/05/2011	R209 On 03-November-11			Bond Future	9.01	74.2446	9.0100	74.2446	1,318.00
05/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2144	2	2144	2	0.00
05/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1989	2	1989	2	0.00
05/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2306	3	2306	3	0.00
05/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3938	4	3938	4	0.00
05/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4420	4	4420	4	0.00
05/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	4174	4	4174	4	0.00
05/05/2011	R209 On 02-February-12			Bond Future	9.08	75.3128	9.0810	75.3128	0.00
05/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3579	4	3579	4	0.00
05/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3767	4	3767	4	0.00
05/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3397	4	3397	4	0.00
05/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4395	4	4395	4	0.00
05/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	4001	4	4001	4	0.00
05/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	4194	4	4194	4	0.00
05/05/2011	R209 On 03-May-12			Bond Future	9.15	73.4378	9.1490	73.4378	0.00
05/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3835	4	3835	4	0.00
05/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4016	4	4016	4	0.00
05/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3659	4	3659	4	0.00

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05/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	5165	5	5165	5	0.00
05/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4759	4	4759	4	0.00
05/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4958	5	4958	5	0.00
05/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
05/05/2011	R210 On 05-May-11	126.00	Call	Bond Future	189	0	189	0	0.00
05/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	139	0	139	0	0.00
05/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	239	0	239	0	0.00
05/05/2011	R210 On 05-May-11	125.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 04-August-11			Bond Future	128.06	128.0301	128.0587	128.0301	278.00
05/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22059	22	22059	22	0.00
05/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22109	22	22109	22	0.00
05/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22009	22	22009	22	0.00
05/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	2.0850	105.9646	0.00
05/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	299	3	299	3	0.00
05/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	569	4	569	4	0.00
05/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	27	3	27	3	0.00
05/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 04-August-11			Bond Future	1.33	106.2020	1.3300	106.2020	0.00
05/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	921	1	921	1	0.00
05/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1190	1	1190	1	0.00
05/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	651	1	651	1	0.00
05/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 03-November-11			Bond Future	1.09	107.7200	1.0890	107.7200	539.00
05/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	845	1	845	1	0.00

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05/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	583	0	583	0	0.00
05/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1106	1	1106	1	0.00
05/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
05/05/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 05-May-11	2.20	Put	Bond Future	4115	1	4115	1	0.00
05/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	3141	0	3141	0	0.00
05/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	3627	1	3627	1	0.00
05/05/2011	R212 On 04-August-11			Bond Future	2.24	104.7545	2.2440	104.7545	2,292.00
05/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2408	2	2408	2	0.00
05/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1943	2	1943	2	0.00
05/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2871	3	2871	3	0.00
05/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 03-November-11			Bond Future	2.14	106.2470	2.1370	106.2470	240.00
05/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3362	3	3362	3	0.00
05/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3815	4	3815	4	0.00
05/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2906	3	2906	3	0.00
05/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	8.8600	84.5448	0.00
05/05/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7827	7	7827	7	0.00
05/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6914	6	6914	6	0.00
05/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	7368	7	7368	7	0.00

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05/05/2011	R213 On 04-August-11			Bond Future	8.95	85.7763	8.9470	85.7763	0.00
05/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7576	7	7576	7	0.00
05/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8485	8	8485	8	0.00
05/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	8029	8	8029	8	0.00
05/05/2011	R213 On 03-November-11			Bond Future	9.02	83.4675	9.0190	83.4675	0.00
05/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1734	1	1734	1	0.00
05/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2544	2	2544	2	0.00
05/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	2138	2	2138	2	0.00
05/05/2011	R213 On 02-February-12			Bond Future	9.10	84.6655	9.1000	84.6655	0.00
05/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	1164	1	1164	1	0.00
05/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	385	0	385	0	0.00
05/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	773	0	773	0	0.00
05/05/2011	R213 On 03-May-12			Bond Future	9.17	82.5560	9.1730	82.5560	0.00
05/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	580	1	580	1	0.00
05/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	953	2	953	2	0.00
05/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	204	1	204	1	0.00
05/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/05/2011	TRT1 On 05-May-11			Index Future	339.87	343.4970	339.8680	343.4970	0.00
05/05/2011	TRT1 On 04-August-11			Index Future	347.18	348.2580	347.1830	348.2580	100.00
05/05/2011	TRT1 On 03-November-11			Index Future	351.83	352.9160	351.8270	352.9160	0.00
06/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	AL7T On 04-August-11			Index Future	383.12	380.9080	383.1210	380.9080	30.00
06/05/2011	AL7T On 03-November-11			Index Future	388.89	386.7150	388.8870	386.7150	0.00
06/05/2011	ALBI On 04-August-11			Index Future	352.30	350.4500	352.2950	350.4500	995.00
06/05/2011	ALBI On 03-November-11			Index Future	357.60	355.7930	357.5970	355.7930	0.00
06/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CRD1 On 04-August-11			Index Future	159.20	158.6600	159.1990	158.6600	2.00
06/05/2011	CRD1 On 03-November-11			Index Future	161.33	160.7830	161.3290	160.7830	0.00
06/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2011	GOVI On 04-August-11			GOVI	353.30	351.4820	353.2970	351.4820	179.00
06/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	52970	3	52970	3	0.00
06/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	53070	3	53070	3	0.00
06/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	52870	3	52870	3	0.00
06/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 03-November-11			GOVI	358.62	356.8400	358.6150	356.8400	0.00
06/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	16150	0	16150	0	0.00
06/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	16050	0	16050	0	0.00
06/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	16250	0	16250	0	0.00
06/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2011	IGOV On 04-August-11			Index Future	153.22	153.1330	153.2190	153.1330	977.00
06/05/2011	IGOV On 03-November-11			Index Future	155.53	155.4680	155.5250	155.4680	0.00
06/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
06/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	3,890.00
06/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	2,000.00
06/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3300	5.6500	94.3300	0.00
06/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2200	5.7500	94.2200	14,700.00
06/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1200	5.8400	94.1200	0.00
06/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8700	6.0900	93.8700	5,591.00
06/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.4600	6.5200	93.4600	1,090.00
06/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.96	93.0100	6.9600	93.0100	2,890.00
06/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	44,710.00
06/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.76	92.2200	7.7600	92.2200	490.00
06/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.08	91.8900	8.0800	91.8900	290.00
06/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.25	Call	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
06/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2011	OTH1 On 04-August-11			Index Future	346.51	344.5110	346.5120	344.5110	3.00
06/05/2011	OTH1 On 03-November-11			Index Future	351.73	349.7630	351.7270	349.7630	0.00
06/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	7.6500	123.4638	0.00
06/05/2011	R157 On 04-August-11			Bond Future	7.70	125.0896	7.6980	125.0896	3,070.00
06/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	585	0	585	0	1,000.00
06/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	662	1	662	1	0.00
06/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	514	0	514	0	0.00
06/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	246	0	246	0	1,320.00
06/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	746	1	746	1	440.00
06/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1145	1	1145	1	0.00
06/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2217	2	2217	2	0.00
06/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	287	0	287	0	1,320.00
06/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	750	1	750	1	440.00
06/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1127	1	1127	1	0.00
06/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1482	2	1482	2	0.00
06/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2201	3	2201	3	0.00
06/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1239	1	1239	1	0.00
06/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1357	2	1357	2	0.00
06/05/2011	R157 On 03-November-11			Bond Future	7.83	120.1670	7.8270	120.1670	3,684.00
06/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2195	2	2195	2	0.00
06/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2323	2	2323	2	0.00
06/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2071	2	2071	2	0.00
06/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	721	1	721	1	0.00
06/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	614	1	614	1	0.00
06/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	665	1	665	1	0.00
06/05/2011	R157 On 02-February-12			Bond Future	7.97	121.9510	7.9680	121.9510	0.00
06/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2656	2	2656	2	0.00
06/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2540	2	2540	2	0.00
06/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2774	2	2774	2	0.00
06/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	814	1	814	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
06/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	914	1	914	1	0.00
06/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	863	1	863	1	0.00
06/05/2011	R157 On 03-May-12			Bond Future	8.13	117.0193	8.1340	117.0193	0.00
06/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1938	2	1938	2	0.00
06/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2030	2	2030	2	0.00
06/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1850	2	1850	2	0.00
06/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1641	2	1641	2	0.00
06/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1506	2	1506	2	0.00
06/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1572	2	1572	2	0.00
06/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
06/05/2011	R186 On 04-August-11			Bond Future	8.67	115.8803	8.6710	115.8803	19,446.00
06/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	999	1	999	1	0.00
06/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1135	1	1135	1	0.00
06/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	877	1	877	1	0.00
06/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1283	1	1283	1	600.00
06/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2672	2	2672	2	200.00
06/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4033	3	4033	3	0.00
06/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9296	8	9296	8	0.00
06/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	248	0	248	0	600.00
06/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1471	2	1471	2	200.00
06/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2402	3	2402	3	0.00
06/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5398	6	5398	6	0.00
06/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4337	5	4337	5	0.00
06/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4675	5	4675	5	0.00
06/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5028	6	5028	6	0.00
06/05/2011	R186 On 03-November-11			Bond Future	8.75	117.6323	8.7500	117.6323	13,791.00
06/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4929	4	4929	4	0.00
06/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5204	5	5204	5	0.00
06/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4662	4	4662	4	0.00
06/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3662	3	3662	3	5,600.00
06/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2850	3	2850	3	0.00
06/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3662	4	3662	4	0.00
06/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2502	3	2502	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
06/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2671	3	2671	3	0.00
06/05/2011	R186 On 02-February-12			Bond Future	8.83	114.0866	8.8290	114.0866	2,500.00
06/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5424	5	5424	5	0.00
06/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5678	5	5678	5	0.00
06/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5178	5	5178	5	0.00
06/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4097	5	4097	5	0.00
06/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3714	4	3714	4	0.00
06/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3900	4	3900	4	0.00
06/05/2011	R186 On 03-May-12			Bond Future	8.91	115.8485	8.9140	115.8485	0.00
06/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5594	5	5594	5	0.00
06/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5358	5	5358	5	0.00
06/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5841	5	5841	5	0.00
06/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4650	5	4650	5	0.00
06/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5041	6	5041	6	0.00
06/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4838	5	4838	5	0.00
06/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
06/05/2011	R189 On 04-August-11			Bond Future	212.24	212.1055	212.2407	212.1055	0.00
06/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	241	0	241	0	0.00
06/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	191	0	191	0	0.00
06/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	291	0	291	0	0.00
06/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
06/05/2011	R197 On 04-August-11			Bond Future	231.82	232.1908	231.8178	232.1908	0.00
06/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	318	1	318	1	0.00
06/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	368	1	368	1	0.00
06/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	268	1	268	1	0.00
06/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	7.2400	108.1738	0.00
06/05/2011	R201 On 04-August-11			Bond Future	7.27	105.2223	7.2710	105.2223	170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	637	1	637	1	0.00
06/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	565	0	565	0	0.00
06/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	715	1	715	1	0.00
06/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	628	1	628	1	0.00
06/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	779	1	779	1	0.00
06/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	700	1	700	1	0.00
06/05/2011	R201 On 03-November-11			Bond Future	7.38	106.8122	7.3770	106.8122	317.00
06/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2045	2	2045	2	0.00
06/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1938	2	1938	2	0.00
06/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2155	2	2155	2	0.00
06/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	288	0	288	0	0.00
06/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	346	0	346	0	0.00
06/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	315	0	315	0	0.00
06/05/2011	R201 On 02-February-12			Bond Future	7.49	103.9874	7.4900	103.9874	0.00
06/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2443	2	2443	2	0.00
06/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2347	2	2347	2	0.00
06/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2541	2	2541	2	0.00
06/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	468	1	468	1	0.00
06/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	527	1	527	1	0.00
06/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	497	1	497	1	0.00
06/05/2011	R201 On 03-May-12			Bond Future	7.63	105.5890	7.6340	105.5890	0.00
06/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1405	1	1405	1	0.00
06/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1477	1	1477	1	0.00
06/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1335	1	1335	1	0.00
06/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1178	1	1178	1	0.00
06/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1084	1	1084	1	0.00
06/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1130	1	1130	1	0.00
06/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
06/05/2011	R202 On 04-August-11			Bond Future	0.26	169.3075	0.2640	169.3075	10,088.00
06/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20117	20	20117	20	0.00
06/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18844	19	18844	19	0.00
06/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21376	21	21376	21	0.00
06/05/2011	R202 On 04-August-11	1.05	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
06/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 03-November-11			Bond Future	0.18	171.8492	0.1810	171.8492	400.00
06/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9128	9	9128	9	0.00
06/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	10506	10	10506	10	0.00
06/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	7737	7	7737	7	0.00
06/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	8.2400	101.5011	0.00
06/05/2011	R203 On 04-August-11			Bond Future	8.28	102.7217	8.2790	102.7217	824.00
06/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	618	0	618	0	0.00
06/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	701	1	701	1	0.00
06/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	0	541	0	0.00
06/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2106	2	2106	2	0.00
06/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1787	2	1787	2	0.00
06/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1943	2	1943	2	0.00
06/05/2011	R203 On 03-November-11			Bond Future	8.40	100.1125	8.3960	100.1125	1,633.00
06/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1936	2	1936	2	0.00
06/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2066	2	2066	2	0.00
06/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1812	2	1812	2	0.00
06/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1568	2	1568	2	0.00
06/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1371	2	1371	2	0.00
06/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1466	2	1466	2	0.00
06/05/2011	R203 On 02-February-12			Bond Future	8.52	101.5990	8.5200	101.5990	0.00
06/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2764	2	2764	2	0.00
06/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2895	3	2895	3	0.00
06/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2637	2	2637	2	0.00
06/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1858	2	1858	2	0.00
06/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1686	2	1686	2	0.00
06/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1769	2	1769	2	0.00
06/05/2011	R203 On 03-May-12			Bond Future	8.66	98.9997	8.6580	98.9997	0.00
06/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2566	2	2566	2	0.00

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06/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2689	2	2689	2	0.00
06/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2448	2	2448	2	0.00
06/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2273	3	2273	3	0.00
06/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2099	2	2099	2	0.00
06/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2183	2	2183	2	0.00
06/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
06/05/2011	R204 On 04-August-11			Bond Future	8.42	98.2908	8.4230	98.2908	0.00
06/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	497	0	497	0	0.00
06/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	432	0	432	0	0.00
06/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	571	0	571	0	0.00
06/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2584	3	2584	3	0.00
06/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2994	3	2994	3	0.00
06/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2784	3	2784	3	0.00
06/05/2011	R204 On 03-November-11			Bond Future	8.53	99.7765	8.5300	99.7765	2,134.00
06/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2612	2	2612	2	0.00
06/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2460	2	2460	2	0.00
06/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2769	2	2769	2	0.00
06/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1387	2	1387	2	0.00
06/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1587	2	1587	2	0.00
06/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1484	2	1484	2	0.00
06/05/2011	R204 On 02-February-12			Bond Future	8.64	97.2259	8.6400	97.2259	0.00
06/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3457	3	3457	3	0.00
06/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3303	3	3303	3	0.00
06/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3615	3	3615	3	0.00
06/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1593	2	1593	2	0.00
06/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1769	2	1769	2	0.00
06/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1679	2	1679	2	0.00
06/05/2011	R204 On 03-May-12			Bond Future	8.76	98.7260	8.7620	98.7260	0.00
06/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2736	2	2736	2	0.00
06/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2607	2	2607	2	0.00
06/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2870	3	2870	3	0.00
06/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2687	3	2687	3	0.00
06/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2907	3	2907	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
06/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2794	3	2794	3	0.00
06/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
06/05/2011	R206 On 04-August-11			Bond Future	6.98	101.4357	6.9790	101.4357	6,506.00
06/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	477	0	477	0	0.00
06/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	538	0	538	0	0.00
06/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	419	0	419	0	0.00
06/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	483	1	483	1	0.00
06/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	381	0	381	0	0.00
06/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	430	1	430	1	0.00
06/05/2011	R206 On 03-November-11			Bond Future	7.08	102.9673	7.0820	102.9673	0.00
06/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1536	1	1536	1	0.00
06/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1617	1	1617	1	0.00
06/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1458	1	1458	1	0.00
06/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	229	0	229	0	0.00
06/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	191	0	191	0	0.00
06/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	208	0	208	0	0.00
06/05/2011	R206 On 02-February-12			Bond Future	7.20	100.7327	7.1990	100.7327	0.00
06/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	1720	2	0.00
06/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1789	2	1789	2	0.00
06/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1652	1	1652	1	0.00
06/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	323	0	323	0	0.00
06/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	284	0	284	0	0.00
06/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	303	0	303	0	0.00
06/05/2011	R206 On 03-May-12			Bond Future	7.37	102.2844	7.3700	102.2844	0.00
06/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	921	1	921	1	0.00
06/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	969	1	0.00
06/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	874	1	874	1	0.00
06/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	749	1	749	1	0.00
06/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	688	1	688	1	0.00
06/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	718	1	718	1	0.00
06/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
06/05/2011	R207 On 04-August-11			Bond Future	8.47	92.7044	8.4700	92.7044	5,725.00
06/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	878	1	878	1	0.00

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06/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	776	1	776	1	0.00
06/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	989	1	989	1	0.00
06/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1958	2	1958	2	0.00
06/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2321	3	2321	3	0.00
06/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2135	3	2135	3	0.00
06/05/2011	R207 On 03-November-11			Bond Future	8.57	94.0986	8.5650	94.0986	600.00
06/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2596	2	2596	2	0.00
06/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2437	2	2437	2	0.00
06/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2760	2	2760	2	0.00
06/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1475	2	1475	2	0.00
06/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1696	2	1696	2	0.00
06/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1582	2	1582	2	0.00
06/05/2011	R207 On 02-February-12			Bond Future	8.66	91.8609	8.6630	91.8609	0.00
06/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3716	3	3716	3	0.00
06/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3554	3	3554	3	0.00
06/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3881	4	3881	4	0.00
06/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1833	2	1833	2	0.00
06/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2030	2	2030	2	0.00
06/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1930	2	1930	2	0.00
06/05/2011	R207 On 03-May-12			Bond Future	8.77	93.2730	8.7740	93.2730	0.00
06/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2926	3	2926	3	0.00
06/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2789	3	2789	3	0.00
06/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3070	3	3070	3	0.00
06/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2935	3	2935	3	0.00
06/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3176	3	3176	3	0.00
06/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3051	3	3051	3	0.00
06/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
06/05/2011	R208 On 04-August-11			Bond Future	8.52	90.3611	8.5150	90.3611	220.00
06/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	847	1	847	1	0.00
06/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	958	1	958	1	0.00
06/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	746	1	746	1	0.00
06/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2663	3	2663	3	0.00
06/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2261	3	2261	3	0.00

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06/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2456	3	2456	3	0.00
06/05/2011	R208 On 03-November-11			Bond Future	8.60	88.3244	8.6040	88.3244	5,999.00
06/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2689	2	2689	2	0.00
06/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2860	3	2860	3	0.00
06/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2524	2	2524	2	0.00
06/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1963	2	1963	2	0.00
06/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1720	2	1720	2	0.00
06/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1838	2	1838	2	0.00
06/05/2011	R208 On 02-February-12			Bond Future	8.69	89.6402	8.6930	89.6402	0.00
06/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3860	3	3860	3	0.00
06/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4035	4	4035	4	0.00
06/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3688	3	3688	3	0.00
06/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2231	3	2231	3	0.00
06/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2019	2	2019	2	0.00
06/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2123	2	2123	2	0.00
06/05/2011	R208 On 03-May-12			Bond Future	8.79	87.6204	8.7910	87.6204	0.00
06/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3854	3	3854	3	0.00
06/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4024	4	4024	4	0.00
06/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3687	3	3687	3	0.00
06/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2803	3	2803	3	0.00
06/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2590	3	2590	3	0.00
06/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2695	3	2695	3	0.00
06/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00
06/05/2011	R209 On 04-August-11			Bond Future	8.87	75.5921	8.8710	75.5921	0.00
06/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	943	1	943	1	0.00
06/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1066	1	1066	1	0.00
06/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	830	1	830	1	0.00
06/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8814	8	8814	8	0.00
06/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	122	0	122	0	0.00
06/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4248	5	4248	5	0.00
06/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3650	4	3650	4	0.00
06/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3942	4	3942	4	0.00
06/05/2011	R209 On 03-November-11			Bond Future	8.94	73.5909	8.9360	73.5909	1,318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2380	2	2380	2	0.00
06/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2213	2	2213	2	0.00
06/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2554	2	2554	2	0.00
06/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3618	4	3618	4	0.00
06/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4075	4	4075	4	0.00
06/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3841	4	3841	4	0.00
06/05/2011	R209 On 02-February-12			Bond Future	9.00	74.6829	9.0000	74.6829	0.00
06/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3887	4	3887	4	0.00
06/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3696	3	3696	3	0.00
06/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4085	4	4085	4	0.00
06/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3705	4	3705	4	0.00
06/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4080	4	4080	4	0.00
06/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3887	4	3887	4	0.00
06/05/2011	R209 On 03-May-12			Bond Future	9.07	72.6875	9.0670	72.6875	0.00
06/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4136	4	4136	4	0.00
06/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3952	4	3952	4	0.00
06/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4326	4	4326	4	0.00
06/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4454	5	4454	5	0.00
06/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4843	5	4843	5	0.00
06/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4644	5	4644	5	0.00
06/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
06/05/2011	R210 On 04-August-11			Bond Future	128.45	128.0587	128.4464	128.0587	270.00
06/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22446	22	22446	22	0.00
06/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22396	22	22396	22	0.00
06/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22496	22	22496	22	0.00
06/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	2.0850	105.9646	0.00
06/05/2011	R211 On 04-August-11			Bond Future	1.27	106.2237	1.2660	106.2237	0.00
06/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1270	1	1270	1	0.00
06/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1000	1	1000	1	0.00
06/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1539	1	1539	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
06/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 03-November-11			Bond Future	1.03	107.8306	1.0270	107.8306	539.00
06/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1172	1	1172	1	0.00
06/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1433	1	1433	1	0.00
06/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	911	1	911	1	0.00
06/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
06/05/2011	R212 On 04-August-11			Bond Future	2.22	104.7736	2.2200	104.7736	2,292.00
06/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2637	2	2637	2	0.00
06/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3100	3	3100	3	0.00
06/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2172	2	2172	2	0.00
06/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 03-November-11			Bond Future	2.11	106.3507	2.1140	106.3507	240.00
06/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3579	3	3579	3	0.00
06/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4032	4	4032	4	0.00
06/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3123	3	3123	3	0.00
06/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	8.8600	84.5448	0.00
06/05/2011	R213 On 04-August-11			Bond Future	8.90	85.2602	8.8980	85.2602	0.00
06/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7188	8	7188	8	0.00
06/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8096	8	8096	8	0.00
06/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7640	8	7640	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2011	R213 On 03-November-11			Bond Future	8.97	83.0057	8.9700	83.0057	0.00
06/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2161	3	2161	3	0.00
06/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1351	2	1351	2	0.00
06/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1755	2	1755	2	0.00
06/05/2011	R213 On 02-February-12			Bond Future	9.05	84.2417	9.0450	84.2417	0.00
06/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	39	0	39	0	0.00
06/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	740	1	740	1	0.00
06/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	349	1	349	1	0.00
06/05/2011	R213 On 03-May-12			Bond Future	9.12	82.0005	9.1190	82.0005	0.00
06/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	990	1	990	1	0.00
06/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1363	1	1363	1	0.00
06/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	614	0	614	0	0.00
06/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2011	TRT1 On 04-August-11			Index Future	348.88	347.1830	348.8770	347.1830	100.00
06/05/2011	TRT1 On 03-November-11			Index Future	353.54	351.8270	353.5440	351.8270	0.00
09/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	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
09/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	AL7T On 04-August-11			Index Future	383.81	383.1210	383.8090	383.1210	30.00
09/05/2011	AL7T On 03-November-11			Index Future	389.59	388.8870	389.5860	388.8870	0.00
09/05/2011	ALBI On 04-August-11			Index Future	353.08	352.2950	353.0750	352.2950	1,005.00
09/05/2011	ALBI On 03-November-11			Index Future	358.39	357.5970	358.3890	357.5970	0.00
09/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	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
09/05/2011	CRD1 On 04-August-11			Index Future	159.47	159.1990	159.4670	159.1990	2.00
09/05/2011	CRD1 On 03-November-11			Index Future	161.60	161.3290	161.6000	161.3290	0.00
09/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	GOVI On 04-August-11			GOVI	354.03	353.2970	354.0290	353.2970	179.00
09/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	60290	5	60290	5	0.00
09/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	60190	5	60190	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	60390	5	60390	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11			GOVI	359.36	358.6150	359.3580	358.6150	0.00
09/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	23580	2	23580	2	0.00
09/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	23480	2	23480	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	23680	2	23680	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2011	IGOV On 04-August-11			Index Future	153.43	153.2190	153.4320	153.2190	977.00
09/05/2011	IGOV On 03-November-11			Index Future	155.74	155.5250	155.7420	155.5250	0.00
09/05/2011	ILBI On 04-August-11			Index Future	409.70	409.5000	409.6950	409.5000	0.00
09/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
09/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4000	5.5800	94.4000	3,890.00
09/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	5.6000	94.3800	2,000.00
09/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3500	5.6200	94.3500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.2500	5.6700	94.2500	14,200.00
09/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.74	94.1600	5.7400	94.1600	0.00
09/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.97	93.9100	5.9700	93.9100	5,591.00
09/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.36	93.4800	6.3600	93.4800	1,090.00
09/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.79	93.0400	6.7900	93.0400	2,890.00
09/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	92.6100	7.2100	92.6100	44,710.00
09/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.59	92.2400	7.5900	92.2400	490.00
09/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.91	91.9200	7.9100	91.9200	290.00
09/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	OTH1 On 04-August-11			Index Future	347.54	346.5120	347.5440	346.5120	3.00
09/05/2011	OTH1 On 03-November-11			Index Future	352.78	351.7270	352.7760	351.7270	0.00
09/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	7.6500	123.4638	0.00
09/05/2011	R157 On 04-August-11			Bond Future	7.68	125.4734	7.6750	125.4734	3,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	604	1	604	1	1,000.00
09/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	684	1	684	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	530	1	530	1	0.00
09/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	253	0	253	0	1,320.00
09/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2277	2	2277	2	0.00
09/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	771	1	771	1	440.00
09/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1182	1	1182	1	0.00
09/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	697	1	697	1	440.00
09/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	257	0	257	0	1,320.00
09/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1063	1	1063	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1409	1	1409	1	0.00
09/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2118	2	2118	2	0.00
09/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1171	1	1171	1	0.00
09/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1287	1	1287	1	0.00
09/05/2011	R157 On 03-November-11			Bond Future	7.80	120.5309	7.8020	120.5309	3,684.00
09/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2249	2	2249	2	0.00
09/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2122	2	2122	2	0.00
09/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2379	2	2379	2	0.00
09/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	579	1	579	1	0.00
09/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	681	1	681	1	0.00
09/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	628	1	628	1	0.00
09/05/2011	R157 On 02-February-12			Bond Future	7.94	122.3856	7.9420	122.3856	0.00
09/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2708	3	2708	3	0.00
09/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2828	3	2828	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2591	3	2591	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	877	1	877	1	0.00
09/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	780	1	780	1	0.00
09/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	827	1	827	1	0.00
09/05/2011	R157 On 03-May-12			Bond Future	8.11	117.4296	8.1050	117.4296	0.00
09/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1981	2	1981	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2074	2	2074	2	0.00
09/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1891	2	1891	2	0.00
09/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1591	2	1591	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
09/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1459	2	1459	2	0.00
09/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1523	2	1523	2	0.00
09/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
09/05/2011	R186 On 04-August-11			Bond Future	8.62	116.7806	8.6240	116.7806	19,446.00
09/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1087	1	1087	1	0.00
09/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1234	1	1234	1	0.00
09/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	956	1	956	1	0.00
09/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1392	1	1392	1	600.00
09/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9688	9	9688	9	0.00
09/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2868	3	2868	3	200.00
09/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4293	4	4293	4	0.00
09/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1291	1	1291	1	200.00
09/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	200	0	200	0	600.00
09/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2158	2	2158	2	0.00
09/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5037	5	5037	5	0.00
09/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4006	4	4006	4	0.00
09/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4334	5	4334	5	0.00
09/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4676	5	4676	5	0.00
09/05/2011	R186 On 03-November-11			Bond Future	8.70	118.5163	8.7010	118.5163	13,791.00
09/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5180	5	5180	5	0.00
09/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5462	5	5462	5	0.00
09/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3868	4	3868	4	5,600.00
09/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4903	5	4903	5	0.00
09/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2641	3	2641	3	0.00
09/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3418	4	3418	4	0.00
09/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2309	3	2309	3	0.00
09/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2471	3	2471	3	0.00
09/05/2011	R186 On 02-February-12			Bond Future	8.78	115.0435	8.7790	115.0435	2,500.00
09/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5661	5	5661	5	0.00
09/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5408	5	5408	5	0.00
09/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5921	6	5921	6	0.00
09/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3506	4	3506	4	0.00
09/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3875	4	3875	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
09/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3686	4	3686	4	0.00
09/05/2011	R186 On 03-May-12			Bond Future	8.86	116.7875	8.8610	116.7875	0.00
09/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5832	6	5832	6	0.00
09/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5589	5	5589	5	0.00
09/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6085	6	6085	6	0.00
09/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4424	5	4424	5	0.00
09/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4803	5	4803	5	0.00
09/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4607	5	4607	5	0.00
09/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
09/05/2011	R189 On 04-August-11			Bond Future	212.34	212.2407	212.3373	212.2407	0.00
09/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	337	0	337	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	287	0	287	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	387	0	387	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
09/05/2011	R197 On 04-August-11			Bond Future	231.85	231.8178	231.8493	231.8178	0.00
09/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	349	0	349	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	399	0	399	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	299	0	299	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	7.2400	108.1738	0.00
09/05/2011	R201 On 04-August-11			Bond Future	7.24	105.5235	7.2430	105.5235	170.00
09/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	668	1	668	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	748	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	592	1	592	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	722	1	722	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	576	1	576	1	0.00
09/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	647	1	647	1	0.00
09/05/2011	R201 On 03-November-11			Bond Future	7.35	107.0951	7.3460	107.0951	317.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2107	2	0.00
09/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2218	2	2218	2	0.00
09/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	1998	2	0.00
09/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	319	0	319	0	0.00
09/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	264	0	264	0	0.00
09/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	290	0	290	0	0.00
09/05/2011	R201 On 02-February-12			Bond Future	7.46	104.3314	7.4570	104.3314	0.00
09/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2501	2	2501	2	0.00
09/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	2600	3	0.00
09/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2404	2	0.00
09/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	499	1	499	1	0.00
09/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	442	0	442	0	0.00
09/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	469	0	469	0	0.00
09/05/2011	R201 On 03-May-12			Bond Future	7.60	105.9137	7.5970	105.9137	0.00
09/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1448	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1521	1	1521	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1377	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1132	1	1132	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1040	1	1040	1	0.00
09/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1085	1	1085	1	0.00
09/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
09/05/2011	R202 On 04-August-11			Bond Future	0.25	169.6312	0.2450	169.6312	10,088.00
09/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20678	20	20678	20	0.00
09/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	19405	19	19405	19	0.00
09/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21937	21	21937	21	0.00
09/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11			Bond Future	0.16	172.1740	0.1620	172.1740	400.00
09/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9691	9	9691	9	0.00
09/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	11069	11	11069	11	0.00
09/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	8299	8	8299	8	0.00
09/05/2011	R202 On 03-November-11	0.45	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
09/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	8.2400	101.5011	0.00
09/05/2011	R203 On 04-August-11			Bond Future	8.27	103.1680	8.2670	103.1680	824.00
09/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	619	1	619	1	0.00
09/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	1	541	1	0.00
09/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	704	1	0.00
09/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1734	2	1734	2	0.00
09/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2049	2	2049	2	0.00
09/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1888	2	1888	2	0.00
09/05/2011	R203 On 03-November-11			Bond Future	8.38	100.5420	8.3840	100.5420	1,633.00
09/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	1952	2	0.00
09/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1827	2	1827	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2083	2	2083	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1334	1	1334	1	0.00
09/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1528	2	1528	2	0.00
09/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1428	1	1428	1	0.00
09/05/2011	R203 On 02-February-12			Bond Future	8.51	102.0892	8.5080	102.0892	0.00
09/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2783	3	2783	3	0.00
09/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2654	3	2654	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2914	3	2914	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1653	2	1653	2	0.00
09/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1822	2	1822	2	0.00
09/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1736	2	1736	2	0.00
09/05/2011	R203 On 03-May-12			Bond Future	8.64	99.4737	8.6440	99.4737	0.00
09/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2588	3	2588	3	0.00
09/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2712	3	2712	3	0.00
09/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2468	2	2468	2	0.00
09/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2235	2	2235	2	0.00
09/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2064	2	2064	2	0.00
09/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2147	2	2147	2	0.00
09/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
09/05/2011	R204 On 04-August-11			Bond Future	8.40	98.7901	8.4010	98.7901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	509	0	509	0	0.00
09/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	585	1	585	1	0.00
09/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	442	0	442	0	0.00
09/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2887	3	2887	3	0.00
09/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2481	3	2481	3	0.00
09/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2679	3	2679	3	0.00
09/05/2011	R204 On 03-November-11			Bond Future	8.51	100.2603	8.5070	100.2603	2,134.00
09/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2668	3	2668	3	0.00
09/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2827	3	2827	3	0.00
09/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2513	2	2513	2	0.00
09/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1521	2	1521	2	0.00
09/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1326	1	1326	1	0.00
09/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1421	1	1421	1	0.00
09/05/2011	R204 On 02-February-12			Bond Future	8.62	97.7687	8.6160	97.7687	0.00
09/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3520	3	3520	3	0.00
09/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3679	4	3679	4	0.00
09/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3363	3	3363	3	0.00
09/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1709	2	1709	2	0.00
09/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1537	2	1537	2	0.00
09/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1622	2	1622	2	0.00
09/05/2011	R204 On 03-May-12			Bond Future	8.74	99.2553	8.7370	99.2553	0.00
09/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2786	3	2786	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2656	3	2656	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2922	3	2922	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2618	3	2618	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2835	3	2835	3	0.00
09/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2723	3	2723	3	0.00
09/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
09/05/2011	R206 On 04-August-11			Bond Future	6.96	101.6681	6.9560	101.6681	9,798.00
09/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	496	0	496	0	0.00
09/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	436	0	436	0	0.00
09/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	559	1	559	1	0.00
09/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	351	0	351	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
09/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	449	0	449	0	0.00
09/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	398	0	398	0	0.00
09/05/2011	R206 On 03-November-11			Bond Future	7.06	103.1815	7.0560	103.1815	0.00
09/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1573	2	1573	2	0.00
09/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	1	1494	1	0.00
09/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1655	2	1655	2	0.00
09/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	177	0	177	0	0.00
09/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	213	0	213	0	0.00
09/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	193	0	193	0	0.00
09/05/2011	R206 On 02-February-12			Bond Future	7.17	101.0018	7.1700	101.0018	0.00
09/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1756	2	1756	2	0.00
09/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1687	2	1687	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1826	2	1826	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	270	0	270	0	0.00
09/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	306	0	306	0	0.00
09/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	287	0	287	0	0.00
09/05/2011	R206 On 03-May-12			Bond Future	7.34	102.5357	7.3360	102.5357	0.00
09/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	946	1	946	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	995	1	995	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	899	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	721	1	721	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	661	1	661	1	0.00
09/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	690	1	690	1	0.00
09/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
09/05/2011	R207 On 04-August-11			Bond Future	8.45	93.2574	8.4490	93.2574	5,725.00
09/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	900	1	900	1	0.00
09/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1014	1	1014	1	0.00
09/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	795	1	795	1	0.00
09/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2221	2	2221	2	0.00
09/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1864	2	1864	2	0.00
09/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2038	2	2038	2	0.00
09/05/2011	R207 On 03-November-11			Bond Future	8.54	94.6427	8.5420	94.6427	600.00
09/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2655	3	2655	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
09/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2822	3	2822	3	0.00
09/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2493	2	2493	2	0.00
09/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1625	2	1625	2	0.00
09/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1410	1	1410	1	0.00
09/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1514	2	1514	2	0.00
09/05/2011	R207 On 02-February-12			Bond Future	8.64	92.4595	8.6400	92.4595	0.00
09/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3778	4	3778	4	0.00
09/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3945	4	3945	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3614	4	3614	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1966	2	1966	2	0.00
09/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1774	2	1774	2	0.00
09/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1868	2	1868	2	0.00
09/05/2011	R207 On 03-May-12			Bond Future	8.75	93.8597	8.7490	93.8597	0.00
09/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2981	3	2981	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2842	3	2842	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3126	3	3126	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2860	3	2860	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3098	3	3098	3	0.00
09/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2976	3	2976	3	0.00
09/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
09/05/2011	R208 On 04-August-11			Bond Future	8.49	90.9706	8.4930	90.9706	100.00
09/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	870	1	870	1	0.00
09/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	983	1	983	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	765	1	765	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2550	3	2550	3	0.00
09/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2153	2	2153	2	0.00
09/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2347	2	2347	2	0.00
09/05/2011	R208 On 03-November-11			Bond Future	8.58	88.9260	8.5810	88.9260	5,999.00
09/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2748	3	2748	3	0.00
09/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2581	3	2581	3	0.00
09/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2922	3	2922	3	0.00
09/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1647	2	1647	2	0.00
09/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1885	2	1885	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
09/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1762	2	1762	2	0.00
09/05/2011	R208 On 02-February-12			Bond Future	8.67	90.2962	8.6700	90.2962	0.00
09/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3926	4	3926	4	0.00
09/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3752	4	3752	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4103	4	4103	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1955	2	1955	2	0.00
09/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2163	2	2163	2	0.00
09/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2057	2	2057	2	0.00
09/05/2011	R208 On 03-May-12			Bond Future	8.77	88.2717	8.7670	88.2717	0.00
09/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3919	4	3919	4	0.00
09/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4090	4	4090	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3750	4	3750	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2732	3	2732	3	0.00
09/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2522	3	2522	3	0.00
09/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2626	3	2626	3	0.00
09/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00
09/05/2011	R209 On 04-August-11			Bond Future	8.83	76.1755	8.8300	76.1755	0.00
09/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1011	1	1011	1	0.00
09/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1142	1	1142	1	0.00
09/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9113	9	9113	9	0.00
09/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	891	1	891	1	0.00
09/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3987	4	3987	4	0.00
09/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	98	0	98	0	0.00
09/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3403	4	3403	4	0.00
09/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3688	4	3688	4	0.00
09/05/2011	R209 On 03-November-11			Bond Future	8.89	74.1595	8.8930	74.1595	1,318.00
09/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2506	2	2506	2	0.00
09/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2687	3	2687	3	0.00
09/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2333	2	2333	2	0.00
09/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3861	4	3861	4	0.00
09/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3417	4	3417	4	0.00
09/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3633	4	3633	4	0.00
09/05/2011	R209 On 02-February-12			Bond Future	8.96	75.2975	8.9560	75.2975	0.00

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09/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4045	4	4045	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4248	4	4248	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3849	4	3849	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3895	4	3895	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3530	4	3530	4	0.00
09/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3708	4	3708	4	0.00
09/05/2011	R209 On 03-May-12			Bond Future	9.02	73.3018	9.0220	73.3018	0.00
09/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4294	4	4294	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4105	4	4105	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4489	4	4489	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4277	4	4277	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4656	5	4656	5	0.00
09/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4462	5	4462	5	0.00
09/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
09/05/2011	R210 On 04-August-11			Bond Future	128.46	128.4464	128.4638	128.4464	270.00
09/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22464	22	22464	22	0.00
09/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22414	22	22414	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22514	22	22514	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	2.0850	105.9646	0.00
09/05/2011	R211 On 04-August-11			Bond Future	1.26	106.5727	1.2640	106.5727	0.00
09/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1281	1	1281	1	0.00
09/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1011	1	1011	1	0.00
09/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1550	2	1550	2	0.00
09/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11			Bond Future	1.03	108.1580	1.0250	108.1580	539.00
09/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1183	1	1183	1	0.00
09/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1444	1	1444	1	0.00
09/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	921	1	921	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
09/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
09/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0027	2.2190	105.0027	2,292.00
09/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2647	3	2647	3	0.00
09/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3110	3	3110	3	0.00
09/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2182	2	2182	2	0.00
09/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5679	2.1130	106.5679	240.00
09/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3588	4	3588	4	0.00
09/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4042	4	4042	4	0.00
09/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3132	3	3132	3	0.00
09/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	8.8600	84.5448	0.00
09/05/2011	R213 On 04-August-11			Bond Future	8.85	85.6489	8.8510	85.6489	0.00
09/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	7721	8	0.00
09/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	6812	7	0.00
09/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	8	7265	8	0.00
09/05/2011	R213 On 03-November-11			Bond Future	8.92	83.3890	8.9220	83.3890	0.00
09/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	1783	2	0.00
09/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	973	1	0.00
09/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1377	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
09/05/2011	R213 On 02-February-12			Bond Future	9.00	84.6655	8.9950	84.6655	0.00
09/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	39	0	39	0	0.00
09/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	427	0	427	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	352	1	352	1	0.00
09/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12			Bond Future	9.07	82.4109	9.0680	82.4109	0.00
09/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	1	1381	1	0.00
09/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	1	1754	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	1	1005	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	TRT1 On 04-August-11			Index Future	349.59	348.8770	349.5930	348.8770	100.00
09/05/2011	TRT1 On 03-November-11			Index Future	354.27	353.5440	354.2700	353.5440	0.00
10/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	AL7T On 04-August-11			Index Future	384.80	383.8090	384.7960	383.8090	30.00
10/05/2011	AL7T On 03-November-11			Index Future	390.59	389.5860	390.5880	389.5860	0.00
10/05/2011	ALBI On 04-August-11			Index Future	353.73	353.0750	353.7310	353.0750	1,005.00
10/05/2011	ALBI On 03-November-11			Index Future	359.06	358.3890	359.0560	358.3890	0.00
10/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CRD1 On 04-August-11			Index Future	159.65	159.4670	159.6450	159.4670	2.00
10/05/2011	CRD1 On 03-November-11			Index Future	161.78	161.6000	161.7810	161.6000	0.00
10/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	GOVI On 04-August-11			GOVI	354.65	354.0290	354.6510	354.0290	179.00
10/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	66510	6	66510	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
10/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	66610	6	66610	6	0.00
10/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	66410	6	66410	6	0.00
10/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11			GOVI	359.99	359.3580	359.9890	359.3580	0.00
10/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	29890	2	29890	2	0.00
10/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	29790	2	29790	2	0.00
10/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	29990	2	29990	2	0.00
10/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2011	IGOV On 04-August-11			Index Future	154.09	153.4320	154.0880	153.4320	977.00
10/05/2011	IGOV On 03-November-11			Index Future	156.41	155.7420	156.4080	155.7420	0.00
10/05/2011	ILBI On 04-August-11			Index Future	411.49	409.6950	411.4870	409.6950	0.00
10/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
10/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	3,890.00
10/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.4000	5.6100	94.4000	2,000.00
10/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.64	94.3800	5.6400	94.3800	0.00
10/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	14,200.00
10/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.77	94.2600	5.7700	94.2600	0.00
10/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.00	94.0300	6.0000	94.0300	5,591.00
10/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.42	93.6400	6.4200	93.6400	1,090.00
10/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.2100	6.8400	93.2100	2,890.00
10/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.26	92.7900	7.2600	92.7900	44,710.00
10/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.63	92.4100	7.6300	92.4100	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.98	92.0900	7.9800	92.0900	290.00
10/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	OTH1 On 04-August-11			Index Future	348.39	347.5440	348.3870	347.5440	3.00
10/05/2011	OTH1 On 03-November-11			Index Future	353.63	352.7760	353.6310	352.7760	0.00
10/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	7.6500	123.4638	0.00
10/05/2011	R157 On 04-August-11			Bond Future	7.67	125.5628	7.6680	125.5628	3,760.00
10/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	610	1	610	1	1,000.00
10/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	691	1	691	1	0.00
10/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	535	1	535	1	0.00
10/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	255	0	255	0	1,320.00
10/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2295	2	2295	2	0.00
10/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	778	1	778	1	440.00
10/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1193	1	1193	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
10/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	681	1	681	1	440.00
10/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	248	0	248	0	1,320.00
10/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1043	1	1043	1	0.00
10/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1387	1	1387	1	0.00
10/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2093	2	2093	2	0.00
10/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1151	1	1151	1	0.00
10/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1266	1	1266	1	0.00
10/05/2011	R157 On 03-November-11			Bond Future	7.80	120.6221	7.7950	120.6221	3,684.00
10/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2264	2	2264	2	0.00
10/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2394	2	2394	2	0.00
10/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2136	2	2136	2	0.00
10/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	669	1	669	1	0.00
10/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	569	1	569	1	0.00
10/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	618	1	618	1	0.00
10/05/2011	R157 On 02-February-12			Bond Future	7.94	122.4742	7.9350	122.4742	0.00
10/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2722	3	2722	3	0.00
10/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2604	3	2604	3	0.00
10/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2842	3	2842	3	0.00
10/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	770	1	770	1	0.00
10/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	866	1	866	1	0.00
10/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	817	1	817	1	0.00
10/05/2011	R157 On 03-May-12			Bond Future	8.10	117.5214	8.0960	117.5214	0.00
10/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1994	2	1994	2	0.00
10/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2087	2	2087	2	0.00
10/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1904	2	1904	2	0.00
10/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1575	2	1575	2	0.00
10/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1443	1	1443	1	0.00
10/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1508	2	1508	2	0.00
10/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
10/05/2011	R186 On 04-August-11			Bond Future	8.59	117.2205	8.5870	117.2205	20,446.00
10/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1180	1	1180	1	0.00
10/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1335	1	1335	1	0.00
10/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	1039	1	1039	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
10/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1503	1	1503	1	600.00
10/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10009	10	10009	10	0.00
10/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3051	3	3051	3	200.00
10/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4525	4	4525	4	0.00
10/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1175	1	1175	1	200.00
10/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	173	0	173	0	600.00
10/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1993	2	1993	2	0.00
10/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4772	5	4772	5	0.00
10/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3769	4	3769	4	0.00
10/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4087	4	4087	4	0.00
10/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4421	5	4421	5	0.00
10/05/2011	R186 On 03-November-11			Bond Future	8.66	118.9667	8.6630	118.9667	13,791.00
10/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5394	5	5394	5	0.00
10/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5683	5	5683	5	0.00
10/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5111	5	5111	5	0.00
10/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4048	4	4048	4	5,600.00
10/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2498	3	2498	3	0.00
10/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3247	3	3247	3	0.00
10/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2179	2	2179	2	0.00
10/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2334	2	2334	2	0.00
10/05/2011	R186 On 02-February-12			Bond Future	8.74	115.4947	8.7390	115.4947	2,500.00
10/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5868	6	5868	6	0.00
10/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6133	6	6133	6	0.00
10/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5609	5	5609	5	0.00
10/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3714	4	3714	4	0.00
10/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3355	4	3355	4	0.00
10/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3530	4	3530	4	0.00
10/05/2011	R186 On 03-May-12			Bond Future	8.82	117.2568	8.8200	117.2568	0.00
10/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6031	6	6031	6	0.00
10/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5783	6	5783	6	0.00
10/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6289	6	6289	6	0.00
10/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4263	4	4263	4	0.00
10/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4632	5	4632	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
10/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	5	4441	5	0.00
10/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
10/05/2011	R189 On 04-August-11			Bond Future	212.36	212.3373	212.3587	212.3373	0.00
10/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	359	0	359	0	0.00
10/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	309	0	309	0	0.00
10/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	409	0	409	0	0.00
10/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
10/05/2011	R197 On 04-August-11			Bond Future	232.10	231.8493	232.1049	231.8493	0.00
10/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	605	0	605	0	0.00
10/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	655	0	655	0	0.00
10/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	555	0	555	0	0.00
10/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	7.2400	108.1738	0.00
10/05/2011	R201 On 04-August-11			Bond Future	7.24	105.6080	7.2410	105.6080	170.00
10/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	667	1	667	1	0.00
10/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	748	1	0.00
10/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	1	591	1	0.00
10/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	715	1	715	1	0.00
10/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	570	1	570	1	0.00
10/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	640	1	640	1	0.00
10/05/2011	R201 On 03-November-11			Bond Future	7.35	107.1822	7.3450	107.1822	317.00
10/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2107	2	0.00
10/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	1998	2	0.00
10/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2219	2	2219	2	0.00
10/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	262	0	262	0	0.00
10/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	316	0	316	0	0.00
10/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	287	0	287	0	0.00
10/05/2011	R201 On 02-February-12			Bond Future	7.46	104.4170	7.4560	104.4170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2502	3	2502	3	0.00
10/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2404	2	0.00
10/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	2600	3	0.00
10/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	439	0	439	0	0.00
10/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	496	0	496	0	0.00
10/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	467	0	467	0	0.00
10/05/2011	R201 On 03-May-12			Bond Future	7.60	106.0016	7.5950	106.0016	0.00
10/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1448	1	0.00
10/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1522	2	1522	2	0.00
10/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1377	1	0.00
10/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1128	1	1128	1	0.00
10/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1036	1	1036	1	0.00
10/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1080	1	1080	1	0.00
10/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
10/05/2011	R202 On 04-August-11			Bond Future	0.16	170.1920	0.1600	170.1920	10,088.00
10/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23214	21	23214	21	0.00
10/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	21941	19	21941	19	0.00
10/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24473	22	24473	22	0.00
10/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11			Bond Future	0.08	172.7367	0.0760	172.7367	400.00
10/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12266	10	12266	10	0.00
10/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13643	11	13643	11	0.00
10/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10874	8	10874	8	0.00
10/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	8.2400	101.5011	0.00
10/05/2011	R203 On 04-August-11			Bond Future	8.24	103.2246	8.2400	103.2246	824.00
10/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	656	1	656	1	0.00
10/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	575	1	575	1	0.00
10/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	745	1	745	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
10/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1647	2	1647	2	0.00
10/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1956	2	1956	2	0.00
10/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1797	2	1797	2	0.00
10/05/2011	R203 On 03-November-11			Bond Future	8.35	100.5964	8.3540	100.5964	1,633.00
10/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2024	2	2024	2	0.00
10/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2158	2	2158	2	0.00
10/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1896	2	1896	2	0.00
10/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1461	2	1461	2	0.00
10/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1272	1	1272	1	0.00
10/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1363	1	1363	1	0.00
10/05/2011	R203 On 02-February-12			Bond Future	8.48	102.1415	8.4770	102.1415	0.00
10/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2858	3	2858	3	0.00
10/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2992	3	2992	3	0.00
10/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2728	3	2728	3	0.00
10/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1761	2	1761	2	0.00
10/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1595	2	1595	2	0.00
10/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1676	2	1676	2	0.00
10/05/2011	R203 On 03-May-12			Bond Future	8.61	99.5321	8.6120	99.5321	0.00
10/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2657	3	2657	3	0.00
10/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2783	3	2783	3	0.00
10/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2536	2	2536	2	0.00
10/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2169	2	2169	2	0.00
10/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2001	2	2001	2	0.00
10/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2082	2	2082	2	0.00
10/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
10/05/2011	R204 On 04-August-11			Bond Future	8.37	98.9074	8.3680	98.9074	0.00
10/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	551	1	551	1	0.00
10/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	631	1	631	1	0.00
10/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	479	0	479	0	0.00
10/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2747	3	2747	3	0.00
10/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2351	2	2351	2	0.00
10/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2545	3	2545	3	0.00
10/05/2011	R204 On 03-November-11			Bond Future	8.47	100.3792	8.4730	100.3792	2,134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2771	3	2771	3	0.00
10/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2612	3	2612	3	0.00
10/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2934	3	2934	3	0.00
10/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1257	1	1257	1	0.00
10/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1444	2	1444	2	0.00
10/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1348	1	1348	1	0.00
10/05/2011	R204 On 02-February-12			Bond Future	8.58	97.8887	8.5800	97.8887	0.00
10/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3631	4	3631	4	0.00
10/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3472	3	3472	3	0.00
10/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3793	4	3793	4	0.00
10/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1471	2	1471	2	0.00
10/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1638	2	1638	2	0.00
10/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1552	2	1552	2	0.00
10/05/2011	R204 On 03-May-12			Bond Future	8.70	99.3761	8.7000	99.3761	0.00
10/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2876	3	2876	3	0.00
10/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2743	3	2743	3	0.00
10/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3014	3	3014	3	0.00
10/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2531	3	2531	3	0.00
10/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2743	3	2743	3	0.00
10/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2634	3	2634	3	0.00
10/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
10/05/2011	R206 On 04-August-11			Bond Future	6.97	101.7191	6.9660	101.7191	9,798.00
10/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	482	0	0.00
10/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	423	0	423	0	0.00
10/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	544	1	544	1	0.00
10/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	358	0	358	0	0.00
10/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	458	0	458	0	0.00
10/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	407	0	407	0	0.00
10/05/2011	R206 On 03-November-11			Bond Future	7.07	103.2336	7.0670	103.2336	0.00
10/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1554	2	1554	2	0.00
10/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1636	2	1636	2	0.00
10/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1475	1	1475	1	0.00
10/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	216	0	216	0	0.00

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10/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	180	0	180	0	0.00
10/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	196	0	196	0	0.00
10/05/2011	R206 On 02-February-12			Bond Future	7.18	101.0536	7.1830	101.0536	0.00
10/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1737	2	1737	2	0.00
10/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1807	2	1807	2	0.00
10/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1669	2	1669	2	0.00
10/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	311	0	311	0	0.00
10/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	274	0	274	0	0.00
10/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	291	0	291	0	0.00
10/05/2011	R206 On 03-May-12			Bond Future	7.35	102.5889	7.3510	102.5889	0.00
10/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	932	1	932	1	0.00
10/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	981	1	981	1	0.00
10/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	885	1	885	1	0.00
10/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	730	1	730	1	0.00
10/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	670	1	670	1	0.00
10/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	699	1	699	1	0.00
10/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
10/05/2011	R207 On 04-August-11			Bond Future	8.41	93.3764	8.4060	93.3764	5,725.00
10/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	989	1	989	1	0.00
10/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1110	1	1110	1	0.00
10/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	876	1	876	1	0.00
10/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2058	2	2058	2	0.00
10/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1716	2	1716	2	0.00
10/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1882	2	1882	2	0.00
10/05/2011	R207 On 03-November-11			Bond Future	8.50	94.7697	8.4970	94.7697	600.00
10/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2801	3	2801	3	0.00
10/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2634	2	2634	2	0.00
10/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2973	3	2973	3	0.00
10/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1312	1	1312	1	0.00
10/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1517	2	1517	2	0.00
10/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1411	2	1411	2	0.00
10/05/2011	R207 On 02-February-12			Bond Future	8.59	92.5830	8.5930	92.5830	0.00
10/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3933	4	3933	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
10/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3765	4	3765	4	0.00
10/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4104	4	4104	4	0.00
10/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1680	2	1680	2	0.00
10/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1864	2	1864	2	0.00
10/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1770	2	1770	2	0.00
10/05/2011	R207 On 03-May-12			Bond Future	8.70	93.9902	8.7000	93.9902	0.00
10/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3111	3	3111	3	0.00
10/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2968	3	2968	3	0.00
10/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3260	3	3260	3	0.00
10/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2738	3	2738	3	0.00
10/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2968	3	2968	3	0.00
10/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2849	3	2849	3	0.00
10/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
10/05/2011	R208 On 04-August-11			Bond Future	8.44	91.1027	8.4400	91.1027	100.00
10/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	980	1	980	1	0.00
10/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1103	1	1103	1	0.00
10/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	866	1	866	1	0.00
10/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2331	3	2331	3	0.00
10/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1954	2	1954	2	0.00
10/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2137	2	2137	2	0.00
10/05/2011	R208 On 03-November-11			Bond Future	8.53	89.0610	8.5260	89.0610	5,999.00
10/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2935	3	2935	3	0.00
10/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3115	3	3115	3	0.00
10/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2761	3	2761	3	0.00
10/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1741	2	1741	2	0.00
10/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1516	2	1516	2	0.00
10/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1625	2	1625	2	0.00
10/05/2011	R208 On 02-February-12			Bond Future	8.61	90.4281	8.6130	90.4281	0.00
10/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4126	4	4126	4	0.00
10/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4308	4	4308	4	0.00
10/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3947	4	3947	4	0.00
10/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2030	2	2030	2	0.00
10/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1832	2	1832	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
10/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1929	2	1929	2	0.00
10/05/2011	R208 On 03-May-12			Bond Future	8.71	88.4061	8.7080	88.4061	0.00
10/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4109	4	4109	4	0.00
10/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4285	4	4285	4	0.00
10/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3936	4	3936	4	0.00
10/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2587	3	2587	3	0.00
10/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2386	3	2386	3	0.00
10/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2484	3	2484	3	0.00
10/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00
10/05/2011	R209 On 04-August-11			Bond Future	8.80	76.4977	8.8030	76.4977	0.00
10/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1069	1	1069	1	0.00
10/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1206	1	1206	1	0.00
10/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9315	9	9315	9	0.00
10/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	943	1	943	1	0.00
10/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3825	4	3825	4	0.00
10/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	87	0	87	0	0.00
10/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3254	3	3254	3	0.00
10/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3532	4	3532	4	0.00
10/05/2011	R209 On 03-November-11			Bond Future	8.87	74.4932	8.8660	74.4932	1,318.00
10/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2596	3	2596	3	0.00
10/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2418	2	2418	2	0.00
10/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2781	3	2781	3	0.00
10/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3300	3	3300	3	0.00
10/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3735	4	3735	4	0.00
10/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3513	4	3513	4	0.00
10/05/2011	R209 On 02-February-12			Bond Future	8.93	75.6349	8.9280	75.6349	0.00
10/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4156	4	4156	4	0.00
10/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3956	4	3956	4	0.00
10/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4362	4	4362	4	0.00
10/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3428	4	3428	4	0.00
10/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3786	4	3786	4	0.00
10/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3603	4	3603	4	0.00
10/05/2011	R209 On 03-May-12			Bond Future	8.99	73.6426	8.9930	73.6426	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4405	4	4405	4	0.00
10/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4213	4	0.00
10/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4603	4	4603	4	0.00
10/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4170	4	4170	4	0.00
10/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4543	5	4543	5	0.00
10/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4352	4	4352	4	0.00
10/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
10/05/2011	R210 On 04-August-11			Bond Future	129.71	128.4638	129.7055	128.4638	270.00
10/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23706	22	23706	22	0.00
10/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23656	22	23656	22	0.00
10/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23756	23	23756	23	0.00
10/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	2.0850	105.9646	0.00
10/05/2011	R211 On 04-August-11			Bond Future	1.24	106.5836	1.2410	106.5836	0.00
10/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1406	1	1406	1	0.00
10/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1136	1	1136	1	0.00
10/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1675	2	1675	2	0.00
10/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11			Bond Future	1.00	108.1686	1.0000	108.1686	539.00
10/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1315	1	1315	1	0.00
10/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1576	1	1576	1	0.00
10/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1054	1	1054	1	0.00
10/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
10/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0122	2.2170	105.0122	2,292.00
10/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2666	3	2666	3	0.00
10/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3129	3	3129	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
10/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2201	2	2201	2	0.00
10/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5774	2.1110	106.5774	240.00
10/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3607	4	3607	4	0.00
10/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4061	4	4061	4	0.00
10/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3151	3	3151	3	0.00
10/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	8.8600	84.5448	0.00
10/05/2011	R213 On 04-August-11			Bond Future	8.81	86.0242	8.8090	86.0242	0.00
10/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7383	8	7383	8	0.00
10/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6475	7	6475	7	0.00
10/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6927	7	6927	7	0.00
10/05/2011	R213 On 03-November-11			Bond Future	8.88	83.7671	8.8790	83.7671	0.00
10/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1442	2	1442	2	0.00
10/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	632	1	632	1	0.00
10/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1036	1	1036	1	0.00
10/05/2011	R213 On 02-February-12			Bond Future	8.95	85.0537	8.9510	85.0537	0.00
10/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	383	0	383	0	0.00
10/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	771	0	771	0	0.00
10/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	8	0	8	0	0.00
10/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R213 On 03-May-12			Bond Future	9.02	82.8013	9.0220	82.8013	0.00
10/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1735	1	1735	1	0.00
10/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2108	2	2108	2	0.00
10/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1359	1	1359	1	0.00
10/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/05/2011	TRT1 On 04-August-11			Index Future	350.27	349.5930	350.2700	349.5930	100.00
10/05/2011	TRT1 On 03-November-11			Index Future	354.96	354.2700	354.9580	354.2700	0.00
11/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	AL7T On 04-August-11			Index Future	384.09	384.7960	384.0860	384.7960	30.00
11/05/2011	AL7T On 03-November-11			Index Future	389.87	390.5880	389.8680	390.5880	0.00
11/05/2011	ALBI On 04-August-11			Index Future	352.99	353.7310	352.9900	353.7310	1,007.00
11/05/2011	ALBI On 03-November-11			Index Future	358.30	359.0560	358.3030	359.0560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CRD1 On 04-August-11			Index Future	159.40	159.6450	159.3990	159.6450	2.00
11/05/2011	CRD1 On 03-November-11			Index Future	161.53	161.7810	161.5330	161.7810	0.00
11/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	GOVI On 04-August-11			GOVI	353.92	354.6510	353.9200	354.6510	179.00
11/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	59200	7	59200	7	0.00
11/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	59300	7	59300	7	0.00
11/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	59100	7	59100	7	0.00
11/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 03-November-11			GOVI	359.25	359.9890	359.2480	359.9890	0.00
11/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	22480	3	22480	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
11/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	22380	3	22380	3	0.00
11/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	22580	3	22580	3	0.00
11/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2011	IGOV On 04-August-11			Index Future	154.07	154.0880	154.0670	154.0880	977.00
11/05/2011	IGOV On 03-November-11			Index Future	156.39	156.4080	156.3860	156.4080	0.00
11/05/2011	ILBI On 04-August-11			Index Future	411.65	411.4870	411.6480	411.4870	0.00
11/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
11/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	3,890.00
11/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	2,000.00
11/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3600	5.6600	94.3600	0.00
11/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.3200	5.7200	94.3200	14,200.00
11/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.2300	5.8500	94.2300	0.00
11/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	94.0000	6.0800	94.0000	5,591.00
11/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.47	93.5800	6.4700	93.5800	1,090.00
11/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.89	93.1600	6.8900	93.1600	2,890.00
11/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.32	92.7400	7.3200	92.7400	44,710.00
11/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.68	92.3700	7.6800	92.3700	490.00
11/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.96	92.0200	7.9600	92.0200	290.00
11/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN02 On 04-August-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
11/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2011	OTH1 On 04-August-11			Index Future	347.60	348.3870	347.5960	348.3870	3.00
11/05/2011	OTH1 On 03-November-11			Index Future	352.83	353.6310	352.8280	353.6310	0.00
11/05/2011	R157 On 04-August-11			Bond Future	7.72	125.5901	7.7180	125.5901	3,760.00
11/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	532	1	532	1	1,000.00
11/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	607	1	607	1	0.00
11/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	464	1	464	1	0.00
11/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	214	0	214	0	1,320.00
11/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2136	2	2136	2	0.00
11/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	687	1	687	1	440.00
11/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1075	1	1075	1	0.00
11/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	757	1	757	1	440.00
11/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	283	0	283	0	1,320.00
11/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1146	1	1146	1	0.00
11/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1510	1	1510	1	0.00
11/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2246	2	2246	2	0.00
11/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1261	1	1261	1	0.00
11/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1382	1	1382	1	0.00
11/05/2011	R157 On 03-November-11			Bond Future	7.85	120.6476	7.8480	120.6476	3,684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2127	2	2127	2	0.00
11/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2254	2	2254	2	0.00
11/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2003	2	2003	2	0.00
11/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	729	1	729	1	0.00
11/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	622	1	622	1	0.00
11/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	674	1	674	1	0.00
11/05/2011	R157 On 02-February-12			Bond Future	7.99	122.4980	7.9930	122.4980	0.00
11/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2585	3	2585	3	0.00
11/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2470	3	2470	3	0.00
11/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2702	3	2702	3	0.00
11/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	827	1	827	1	0.00
11/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	929	1	929	1	0.00
11/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	877	1	877	1	0.00
11/05/2011	R157 On 03-May-12			Bond Future	8.16	117.5499	8.1600	117.5499	0.00
11/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1882	2	1882	2	0.00
11/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1795	2	1795	2	0.00
11/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1972	2	1972	2	0.00
11/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1531	1	1531	1	0.00
11/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1669	2	1669	2	0.00
11/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1598	2	1598	2	0.00
11/05/2011	R186 On 04-August-11			Bond Future	8.62	117.5685	8.6150	117.5685	20,446.00
11/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1088	1	1088	1	0.00
11/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1235	1	1235	1	0.00
11/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	955	1	955	1	0.00
11/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1396	2	1396	2	600.00
11/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9757	10	9757	10	0.00
11/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2886	3	2886	3	200.00
11/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4326	5	4326	5	0.00
11/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1240	1	1240	1	200.00
11/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	185	0	185	0	600.00
11/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2091	2	2091	2	0.00
11/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4952	5	4952	5	0.00
11/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3926	4	3926	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
11/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4251	4	4251	4	0.00
11/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4593	4	4593	4	0.00
11/05/2011	R186 On 03-November-11			Bond Future	8.69	119.3177	8.6920	119.3177	13,791.00
11/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5212	5	5212	5	0.00
11/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5497	6	5497	6	0.00
11/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4934	5	4934	5	0.00
11/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3892	4	3892	4	5,600.00
11/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2589	2	2589	2	0.00
11/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3359	3	3359	3	0.00
11/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2261	2	2261	2	0.00
11/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2420	2	2420	2	0.00
11/05/2011	R186 On 02-February-12			Bond Future	8.77	115.8576	8.7690	115.8576	2,500.00
11/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5697	6	5697	6	0.00
11/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5959	6	5959	6	0.00
11/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5443	6	5443	6	0.00
11/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3820	4	3820	4	0.00
11/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3454	3	3454	3	0.00
11/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3631	4	3631	4	0.00
11/05/2011	R186 On 03-May-12			Bond Future	8.85	117.6218	8.8520	117.6218	0.00
11/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5862	6	5862	6	0.00
11/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6116	6	6116	6	0.00
11/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5618	6	5618	6	0.00
11/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4752	5	4752	5	0.00
11/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4375	4	4375	4	0.00
11/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4557	4	4557	4	0.00
11/05/2011	R189 On 04-August-11			Bond Future	212.42	212.3587	212.4236	212.3587	0.00
11/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	424	0	424	0	0.00
11/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	474	0	474	0	0.00
11/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	374	0	374	0	0.00
11/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R197 On 04-August-11			Bond Future	232.20	232.1049	232.2035	232.1049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	703	1	703	1	0.00
11/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	653	1	653	1	0.00
11/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	753	1	753	1	0.00
11/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R201 On 04-August-11			Bond Future	7.28	105.6141	7.2810	105.6141	170.00
11/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	603	1	603	1	0.00
11/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	680	1	680	1	0.00
11/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	532	1	532	1	0.00
11/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	777	1	777	1	0.00
11/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	623	1	623	1	0.00
11/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	697	1	697	1	0.00
11/05/2011	R201 On 03-November-11			Bond Future	7.39	107.1850	7.3880	107.1850	317.00
11/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2011	2	2011	2	0.00
11/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1904	2	1904	2	0.00
11/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2121	2	2121	2	0.00
11/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	285	0	285	0	0.00
11/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	343	0	343	0	0.00
11/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	312	0	312	0	0.00
11/05/2011	R201 On 02-February-12			Bond Future	7.50	104.4196	7.5040	104.4196	0.00
11/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2407	3	2407	3	0.00
11/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2311	2	2311	2	0.00
11/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2504	3	2504	3	0.00
11/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	467	0	467	0	0.00
11/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	528	0	528	0	0.00
11/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	497	0	497	0	0.00
11/05/2011	R201 On 03-May-12			Bond Future	7.65	106.0064	7.6480	106.0064	0.00
11/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1378	1	1378	1	0.00
11/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1309	1	1309	1	0.00
11/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1450	2	1450	2	0.00
11/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1090	1	1090	1	0.00
11/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1186	1	1186	1	0.00

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11/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1136	1	1136	1	0.00
11/05/2011	R202 On 04-August-11			Bond Future	0.16	172.7281	0.1580	172.7281	10,088.00
11/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23274	23	23274	23	0.00
11/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24533	24	24533	24	0.00
11/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22002	22	22002	22	0.00
11/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 03-November-11			Bond Future	0.07	175.3115	0.0740	175.3115	400.00
11/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12326	12	12326	12	0.00
11/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13704	14	13704	14	0.00
11/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10934	11	10934	11	0.00
11/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R203 On 04-August-11			Bond Future	8.27	103.3520	8.2670	103.3520	824.00
11/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	607	1	607	1	0.00
11/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	530	1	530	1	0.00
11/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	691	1	691	1	0.00
11/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1721	2	1721	2	0.00
11/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2038	2	2038	2	0.00
11/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1876	2	1876	2	0.00
11/05/2011	R203 On 03-November-11			Bond Future	8.38	100.7326	8.3840	100.7326	1,631.00
11/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1943	2	1943	2	0.00
11/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2074	2	2074	2	0.00
11/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1817	2	1817	2	0.00
11/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1518	1	1518	1	0.00
11/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1325	1	1325	1	0.00
11/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1419	1	1419	1	0.00
11/05/2011	R203 On 02-February-12			Bond Future	8.51	102.2766	8.5080	102.2766	0.00
11/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2775	3	2775	3	0.00
11/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2906	3	2906	3	0.00
11/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2646	3	2646	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
11/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1814	2	1814	2	0.00
11/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1645	2	1645	2	0.00
11/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1728	2	1728	2	0.00
11/05/2011	R203 On 03-May-12			Bond Future	8.64	99.6657	8.6440	99.6657	0.00
11/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2581	3	2581	3	0.00
11/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2462	3	2462	3	0.00
11/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2705	3	2705	3	0.00
11/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2057	2	2057	2	0.00
11/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2229	2	2229	2	0.00
11/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2140	2	2140	2	0.00
11/05/2011	R204 On 04-August-11			Bond Future	8.38	99.0837	8.3800	99.0837	0.00
11/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	527	1	527	1	0.00
11/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	605	1	605	1	0.00
11/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	457	0	457	0	0.00
11/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2790	3	2790	3	0.00
11/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2389	2	2389	2	0.00
11/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2585	3	2585	3	0.00
11/05/2011	R204 On 03-November-11			Bond Future	8.49	100.5552	8.4850	100.5552	2,134.00
11/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2727	3	2727	3	0.00
11/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2570	3	2570	3	0.00
11/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2889	3	2889	3	0.00
11/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1275	1	1275	1	0.00
11/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1464	1	1464	1	0.00
11/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1367	1	1367	1	0.00
11/05/2011	R204 On 02-February-12			Bond Future	8.59	98.0691	8.5940	98.0691	0.00
11/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3581	4	3581	4	0.00
11/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3423	3	3423	3	0.00
11/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3742	4	3742	4	0.00
11/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1490	1	1490	1	0.00
11/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1659	2	1659	2	0.00
11/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1573	2	1573	2	0.00
11/05/2011	R204 On 03-May-12			Bond Future	8.71	99.5552	8.7130	99.5552	0.00
11/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2839	3	2839	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
11/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2977	3	2977	3	0.00
11/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2707	3	2707	3	0.00
11/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2770	3	2770	3	0.00
11/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2557	3	2557	3	0.00
11/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2660	3	2660	3	0.00
11/05/2011	R206 On 04-August-11			Bond Future	7.05	101.6969	7.0510	101.6969	9,798.00
11/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	386	0	386	0	0.00
11/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	334	0	334	0	0.00
11/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	440	1	440	1	0.00
11/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	442	0	442	0	0.00
11/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	558	0	558	0	0.00
11/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	499	0	499	0	0.00
11/05/2011	R206 On 03-November-11			Bond Future	7.16	103.2115	7.1620	103.2115	0.00
11/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1405	2	1405	2	0.00
11/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1484	2	1484	2	0.00
11/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1329	1	1329	1	0.00
11/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	260	0	260	0	0.00
11/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	218	0	218	0	0.00
11/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	238	0	238	0	0.00
11/05/2011	R206 On 02-February-12			Bond Future	7.29	101.0304	7.2920	101.0304	0.00
11/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1591	2	1591	2	0.00
11/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1658	2	1658	2	0.00
11/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1525	2	1525	2	0.00
11/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	362	0	362	0	0.00
11/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	319	0	319	0	0.00
11/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	340	0	340	0	0.00
11/05/2011	R206 On 03-May-12			Bond Future	7.48	102.5654	7.4770	102.5654	0.00
11/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	827	1	827	1	0.00
11/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	783	1	783	1	0.00
11/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	872	1	872	1	0.00
11/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	758	1	758	1	0.00
11/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	825	1	825	1	0.00
11/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	791	1	791	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
11/05/2011	R207 On 04-August-11			Bond Future	8.44	93.6207	8.4440	93.6207	5,725.00
11/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	896	1	896	1	0.00
11/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1010	1	1010	1	0.00
11/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	790	1	790	1	0.00
11/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2188	2	2188	2	0.00
11/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1832	2	1832	2	0.00
11/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2005	2	2005	2	0.00
11/05/2011	R207 On 03-November-11			Bond Future	8.54	95.0188	8.5370	95.0188	600.00
11/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2660	3	2660	3	0.00
11/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2498	3	2498	3	0.00
11/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2828	3	2828	3	0.00
11/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1388	1	1388	1	0.00
11/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1602	2	1602	2	0.00
11/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1492	1	1492	1	0.00
11/05/2011	R207 On 02-February-12			Bond Future	8.64	92.8361	8.6350	92.8361	0.00
11/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3785	4	3785	4	0.00
11/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3620	4	3620	4	0.00
11/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3953	4	3953	4	0.00
11/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1755	2	1755	2	0.00
11/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1946	2	1946	2	0.00
11/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1848	2	1848	2	0.00
11/05/2011	R207 On 03-May-12			Bond Future	8.74	94.2465	8.7440	94.2465	0.00
11/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2986	3	2986	3	0.00
11/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3132	3	3132	3	0.00
11/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2847	3	2847	3	0.00
11/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3077	3	3077	3	0.00
11/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2840	3	2840	3	0.00
11/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2955	3	2955	3	0.00
11/05/2011	R208 On 04-August-11			Bond Future	8.46	91.4222	8.4580	91.4222	100.00
11/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	930	1	930	1	0.00
11/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1050	1	1050	1	0.00
11/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	820	1	820	1	0.00
11/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2394	2	2394	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
11/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2010	2	2010	2	0.00
11/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2196	2	2196	2	0.00
11/05/2011	R208 On 03-November-11			Bond Future	8.55	89.3850	8.5450	89.3850	5,999.00
11/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2861	3	2861	3	0.00
11/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3039	3	3039	3	0.00
11/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2690	3	2690	3	0.00
11/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1782	2	1782	2	0.00
11/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1552	2	1552	2	0.00
11/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1663	2	1663	2	0.00
11/05/2011	R208 On 02-February-12			Bond Future	8.63	90.7562	8.6320	90.7562	0.00
11/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4051	4	4051	4	0.00
11/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4232	4	4232	4	0.00
11/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3874	4	3874	4	0.00
11/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2066	2	2066	2	0.00
11/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1865	2	1865	2	0.00
11/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1963	2	1963	2	0.00
11/05/2011	R208 On 03-May-12			Bond Future	8.73	88.7375	8.7280	88.7375	0.00
11/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4038	4	4038	4	0.00
11/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3867	4	3867	4	0.00
11/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4213	4	4213	4	0.00
11/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2426	2	2426	2	0.00
11/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2630	3	2630	3	0.00
11/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2526	2	2526	2	0.00
11/05/2011	R209 On 04-August-11			Bond Future	8.83	76.7110	8.8320	76.7110	0.00
11/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	985	1	985	1	0.00
11/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1115	1	1115	1	0.00
11/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	866	1	866	1	0.00
11/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9092	9	9092	9	0.00
11/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	93	0	93	0	0.00
11/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3978	4	3978	4	0.00
11/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3392	3	3392	3	0.00
11/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3678	4	3678	4	0.00
11/05/2011	R209 On 03-November-11			Bond Future	8.90	74.7040	8.8950	74.7040	1,318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2482	3	2482	3	0.00
11/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2309	2	2309	2	0.00
11/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2662	3	2662	3	0.00
11/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3408	3	3408	3	0.00
11/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3853	4	3853	4	0.00
11/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3625	4	3625	4	0.00
11/05/2011	R209 On 02-February-12			Bond Future	8.96	75.8509	8.9580	75.8509	0.00
11/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4023	4	4023	4	0.00
11/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3826	4	3826	4	0.00
11/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4225	4	4225	4	0.00
11/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3523	3	3523	3	0.00
11/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3888	4	3888	4	0.00
11/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3701	4	3701	4	0.00
11/05/2011	R209 On 03-May-12			Bond Future	9.03	73.8635	9.0250	73.8635	0.00
11/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4270	4	4270	4	0.00
11/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4465	5	4465	5	0.00
11/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4082	4	4082	4	0.00
11/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4655	5	4655	5	0.00
11/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4275	4	4275	4	0.00
11/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4460	4	4460	4	0.00
11/05/2011	R210 On 04-August-11			Bond Future	129.76	129.7055	129.7593	129.7055	270.00
11/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23759	24	23759	24	0.00
11/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23809	24	23809	24	0.00
11/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23709	24	23709	24	0.00
11/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 04-August-11			Bond Future	1.22	106.7093	1.2230	106.7093	0.00
11/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1505	1	1505	1	0.00
11/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1774	2	1774	2	0.00
11/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1235	1	1235	1	0.00
11/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 04-August-11	1.55	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
11/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 03-November-11			Bond Future	0.98	108.3009	0.9820	108.3009	539.00
11/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1411	1	1411	1	0.00
11/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1149	1	1149	1	0.00
11/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1672	2	1672	2	0.00
11/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 04-August-11			Bond Future	2.21	105.0313	2.2120	105.0313	2,292.00
11/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2714	3	2714	3	0.00
11/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2248	2	2248	2	0.00
11/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3177	3	3177	3	0.00
11/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5963	2.1060	106.5963	240.00
11/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3654	4	3654	4	0.00
11/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4108	4	4108	4	0.00
11/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3199	3	3199	3	0.00
11/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11			Bond Future	8.84	86.3618	8.8370	86.3618	0.00
11/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6700	6	6700	6	0.00
11/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7609	7	7609	7	0.00
11/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7153	7	7153	7	0.00
11/05/2011	R213 On 03-November-11			Bond Future	8.91	84.1080	8.9080	84.1080	0.00
11/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-November-11	8.70	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
11/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1672	1	1672	1	0.00
11/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	862	1	862	1	0.00
11/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1266	1	1266	1	0.00
11/05/2011	R213 On 02-February-12			Bond Future	8.98	85.3976	8.9810	85.3976	0.00
11/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	148	0	148	0	0.00
11/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	536	1	536	1	0.00
11/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	243	0	243	0	0.00
11/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-May-12			Bond Future	9.05	83.1559	9.0530	83.1559	0.00
11/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1496	2	1496	2	0.00
11/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1120	1	1120	1	0.00
11/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1869	2	1869	2	0.00
11/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/05/2011	TRT1 On 04-August-11			Index Future	349.57	350.2700	349.5690	350.2700	100.00
11/05/2011	TRT1 On 03-November-11			Index Future	354.25	354.9580	354.2490	354.9580	0.00
12/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	AL7T On 04-August-11			Index Future	384.09	384.0860	384.0870	384.0860	30.00
12/05/2011	AL7T On 03-November-11			Index Future	389.87	389.8680	389.8680	389.8680	0.00
12/05/2011	ALBI On 04-August-11			Index Future	352.89	352.9900	352.8860	352.9900	1,019.00
12/05/2011	ALBI On 03-November-11			Index Future	358.20	358.3030	358.1980	358.3030	0.00
12/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	CRD1 On 04-August-11			Index Future	159.37	159.3990	159.3680	159.3990	2.00
12/05/2011	CRD1 On 03-November-11			Index Future	161.50	161.5330	161.5020	161.5330	0.00
12/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	CS26 On 02-April-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
12/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	GOVI On 04-August-11			GOVI	353.82	353.9200	353.8240	353.9200	179.00
12/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	58240	6	58240	6	0.00
12/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	58140	6	58140	6	0.00
12/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	58340	6	58340	6	0.00
12/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 03-November-11			GOVI	359.15	359.2480	359.1500	359.2480	0.00
12/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	21500	2	21500	2	0.00
12/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	21400	2	21400	2	0.00
12/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	21600	2	21600	2	0.00
12/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2011	IGOV On 04-August-11			Index Future	154.12	154.0670	154.1220	154.0670	977.00
12/05/2011	IGOV On 03-November-11			Index Future	156.44	156.3860	156.4420	156.3860	0.00
12/05/2011	ILBI On 04-August-11			Index Future	419.95	411.6480	419.9500	411.6480	0.00
12/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
12/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.4000	5.6200	94.4000	3,890.00
12/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	94.3800	5.6600	94.3800	4,000.00
12/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.71	94.3400	5.7100	94.3400	0.00
12/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.2800	5.7800	94.2800	14,200.00
12/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.90	94.1500	5.9000	94.1500	0.00
12/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.15	93.9200	6.1500	93.9200	5,591.00
12/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.56	93.5300	6.5600	93.5300	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
12/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.00	93.1100	7.0000	93.1100	2,890.00
12/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.41	92.6800	7.4100	92.6800	44,710.00
12/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.77	92.3200	7.7700	92.3200	490.00
12/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.06	92.0400	8.0600	92.0400	290.00
12/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2011	OTH1 On 04-August-11			Index Future	347.45	347.5960	347.4450	347.5960	3.00
12/05/2011	OTH1 On 03-November-11			Index Future	352.68	352.8280	352.6750	352.8280	0.00
12/05/2011	R157 On 04-August-11			Bond Future	7.73	125.3958	7.7270	125.3958	3,760.00
12/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	515	1	515	1	1,000.00
12/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	588	1	588	1	0.00
12/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	449	0	449	0	0.00
12/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	204	0	204	0	1,320.00
12/05/2011	R157 On 04-August-11	8.20	Call	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
12/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	667	1	667	1	440.00
12/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1051	1	1051	1	0.00
12/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	768	1	768	1	440.00
12/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	287	0	287	0	1,320.00
12/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1161	1	1161	1	0.00
12/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1530	2	1530	2	0.00
12/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2271	2	2271	2	0.00
12/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1277	1	1277	1	0.00
12/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1400	1	1400	1	0.00
12/05/2011	R157 On 03-November-11			Bond Future	7.86	120.4544	7.8580	120.4544	3,684.00
12/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2099	2	2099	2	0.00
12/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1976	2	1976	2	0.00
12/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2225	2	2225	2	0.00
12/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	629	1	629	1	0.00
12/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	739	1	739	1	0.00
12/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	682	1	682	1	0.00
12/05/2011	R157 On 02-February-12			Bond Future	8.00	122.3006	8.0040	122.3006	0.00
12/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2557	3	2557	3	0.00
12/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2674	3	2674	3	0.00
12/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2443	2	2443	2	0.00
12/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	940	1	940	1	0.00
12/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	837	1	837	1	0.00
12/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	887	1	887	1	0.00
12/05/2011	R157 On 03-May-12			Bond Future	8.17	117.3474	8.1720	117.3474	0.00
12/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1860	2	1860	2	0.00
12/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1949	2	1949	2	0.00
12/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1773	2	1773	2	0.00
12/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1685	2	1685	2	0.00
12/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1546	2	1546	2	0.00
12/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1614	2	1614	2	0.00
12/05/2011	R186 On 04-August-11			Bond Future	8.63	117.3050	8.6250	117.3050	21,027.00
12/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1048	1	1048	1	0.00
12/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1193	1	1193	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
12/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	919	1	919	1	0.00
12/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1350	1	1350	1	600.00
12/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9664	10	9664	10	0.00
12/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2819	3	2819	3	200.00
12/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4248	4	4248	4	0.00
12/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1256	1	1256	1	200.00
12/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	186	0	186	0	600.00
12/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2118	2	2118	2	0.00
12/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5010	5	5010	5	0.00
12/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3973	4	3973	4	0.00
12/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4303	4	4303	4	0.00
12/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4647	5	4647	5	0.00
12/05/2011	R186 On 03-November-11			Bond Future	8.70	119.0497	8.7020	119.0497	13,791.00
12/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5144	5	5144	5	0.00
12/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5427	5	5427	5	0.00
12/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3832	4	3832	4	5,600.00
12/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4867	5	4867	5	0.00
12/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2614	3	2614	3	0.00
12/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3391	3	3391	3	0.00
12/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2284	2	2284	2	0.00
12/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2445	2	2445	2	0.00
12/05/2011	R186 On 02-February-12			Bond Future	8.78	115.5853	8.7790	115.5853	2,500.00
12/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5635	6	5635	6	0.00
12/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5382	5	5382	5	0.00
12/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5895	6	5895	6	0.00
12/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3480	3	3480	3	0.00
12/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3849	4	3849	4	0.00
12/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3660	4	3660	4	0.00
12/05/2011	R186 On 03-May-12			Bond Future	8.86	117.3367	8.8620	117.3367	0.00
12/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5805	6	5805	6	0.00
12/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5563	6	5563	6	0.00
12/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6058	6	6058	6	0.00
12/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4406	4	4406	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4785	5	4785	5	0.00
12/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4589	5	4589	5	0.00
12/05/2011	R189 On 04-August-11			Bond Future	212.44	212.4236	212.4449	212.4236	0.00
12/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	445	0	445	0	0.00
12/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	395	0	395	0	0.00
12/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	495	0	495	0	0.00
12/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R197 On 04-August-11			Bond Future	232.24	232.2035	232.2359	232.2035	0.00
12/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	736	1	736	1	0.00
12/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	786	1	786	1	0.00
12/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	686	1	686	1	0.00
12/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R201 On 04-August-11			Bond Future	7.30	105.4933	7.2960	105.4933	170.00
12/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	578	1	578	1	0.00
12/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	653	1	653	1	0.00
12/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	509	1	509	1	0.00
12/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	799	1	799	1	0.00
12/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	641	1	641	1	0.00
12/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	717	1	717	1	0.00
12/05/2011	R201 On 03-November-11			Bond Future	7.40	107.0643	7.4040	107.0643	317.00
12/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1975	2	1975	2	0.00
12/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2084	2	2084	2	0.00
12/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1868	2	1868	2	0.00
12/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	351	0	351	0	0.00
12/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	293	0	293	0	0.00
12/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	321	0	321	0	0.00
12/05/2011	R201 On 02-February-12			Bond Future	7.52	104.2951	7.5220	104.2951	0.00
12/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2371	2	2371	2	0.00
12/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2467	3	2467	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
12/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2276	2	2276	2	0.00
12/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	539	1	539	1	0.00
12/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	477	0	477	0	0.00
12/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	507	0	507	0	0.00
12/05/2011	R201 On 03-May-12			Bond Future	7.67	105.8805	7.6680	105.8805	0.00
12/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1351	1	1351	1	0.00
12/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1422	1	1422	1	0.00
12/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1283	1	1283	1	0.00
12/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1207	1	1207	1	0.00
12/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1109	1	1109	1	0.00
12/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1157	1	1157	1	0.00
12/05/2011	R202 On 04-August-11			Bond Future	0.16	172.7884	0.1570	172.7884	10,088.00
12/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23304	23	23304	23	0.00
12/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22032	22	22032	22	0.00
12/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24564	25	24564	25	0.00
12/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 03-November-11			Bond Future	0.07	175.3719	0.0730	175.3719	400.00
12/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12356	12	12356	12	0.00
12/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13734	14	13734	14	0.00
12/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10965	11	10965	11	0.00
12/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R203 On 04-August-11			Bond Future	8.27	103.2246	8.2660	103.2246	824.00
12/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	602	1	602	1	0.00
12/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	525	1	525	1	0.00
12/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	687	1	687	1	0.00
12/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1712	2	1712	2	0.00
12/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2029	2	2029	2	0.00
12/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1866	2	1866	2	0.00
12/05/2011	R203 On 03-November-11			Bond Future	8.38	100.5964	8.3820	100.5964	1,631.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1943	2	1943	2	0.00
12/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1817	2	1817	2	0.00
12/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2075	2	2075	2	0.00
12/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1316	1	1316	1	0.00
12/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1509	2	1509	2	0.00
12/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1409	1	1409	1	0.00
12/05/2011	R203 On 02-February-12			Bond Future	8.51	102.1415	8.5070	102.1415	0.00
12/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2773	3	2773	3	0.00
12/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2644	3	2644	3	0.00
12/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2905	3	2905	3	0.00
12/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1639	2	1639	2	0.00
12/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1808	2	1808	2	0.00
12/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1722	2	1722	2	0.00
12/05/2011	R203 On 03-May-12			Bond Future	8.64	99.5321	8.6430	99.5321	0.00
12/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2580	3	2580	3	0.00
12/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2704	3	2704	3	0.00
12/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2461	2	2461	2	0.00
12/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2223	2	2223	2	0.00
12/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2051	2	2051	2	0.00
12/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2135	2	2135	2	0.00
12/05/2011	R204 On 04-August-11			Bond Future	8.37	99.0196	8.3690	99.0196	0.00
12/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	536	1	536	1	0.00
12/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	616	1	616	1	0.00
12/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	0	465	0	0.00
12/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2739	3	2739	3	0.00
12/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2341	2	2341	2	0.00
12/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2535	3	2535	3	0.00
12/05/2011	R204 On 03-November-11			Bond Future	8.47	100.4930	8.4730	100.4930	2,134.00
12/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2760	3	2760	3	0.00
12/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2923	3	2923	3	0.00
12/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2602	3	2602	3	0.00
12/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1434	1	1434	1	0.00
12/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1246	1	1246	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
12/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1337	1	1337	1	0.00
12/05/2011	R204 On 02-February-12			Bond Future	8.58	97.9989	8.5810	97.9989	0.00
12/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3619	4	3619	4	0.00
12/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3781	4	3781	4	0.00
12/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3460	3	3460	3	0.00
12/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1631	2	1631	2	0.00
12/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1464	1	1464	1	0.00
12/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1545	2	1545	2	0.00
12/05/2011	R204 On 03-May-12			Bond Future	8.70	99.4923	8.7000	99.4923	0.00
12/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2868	3	2868	3	0.00
12/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2736	3	2736	3	0.00
12/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3007	3	3007	3	0.00
12/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2524	3	2524	3	0.00
12/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2736	3	2736	3	0.00
12/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2626	3	2626	3	0.00
12/05/2011	R206 On 04-August-11			Bond Future	7.07	101.5087	7.0710	101.5087	9,798.00
12/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	363	0	363	0	0.00
12/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	313	0	313	0	0.00
12/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	416	0	416	0	0.00
12/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	462	0	462	0	0.00
12/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	581	1	581	1	0.00
12/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	520	0	520	0	0.00
12/05/2011	R206 On 03-November-11			Bond Future	7.19	103.0213	7.1850	103.0213	0.00
12/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1368	1	1368	1	0.00
12/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1294	1	1294	1	0.00
12/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1447	1	1447	1	0.00
12/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	227	0	227	0	0.00
12/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	271	0	271	0	0.00
12/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	247	0	247	0	0.00
12/05/2011	R206 On 02-February-12			Bond Future	7.32	100.8360	7.3180	100.8360	0.00
12/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1556	2	1556	2	0.00
12/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1490	2	1490	2	0.00
12/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1622	2	1622	2	0.00

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12/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	330	0	330	0	0.00
12/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	373	0	373	0	0.00
12/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	351	0	351	0	0.00
12/05/2011	R206 On 03-May-12			Bond Future	7.51	102.3686	7.5080	102.3686	0.00
12/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	801	1	801	1	0.00
12/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	846	1	846	1	0.00
12/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	758	1	758	1	0.00
12/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	848	1	848	1	0.00
12/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	781	1	781	1	0.00
12/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	813	1	813	1	0.00
12/05/2011	R207 On 04-August-11			Bond Future	8.45	93.4048	8.4480	93.4048	5,725.00
12/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	879	1	879	1	0.00
12/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	993	1	993	1	0.00
12/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	775	1	775	1	0.00
12/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2196	2	2196	2	0.00
12/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1837	2	1837	2	0.00
12/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2011	2	2011	2	0.00
12/05/2011	R207 On 03-November-11			Bond Future	8.54	94.7974	8.5410	94.7974	600.00
12/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2641	3	2641	3	0.00
12/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2809	3	2809	3	0.00
12/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2480	2	2480	2	0.00
12/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1606	2	1606	2	0.00
12/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1391	1	1391	1	0.00
12/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1495	1	1495	1	0.00
12/05/2011	R207 On 02-February-12			Bond Future	8.64	92.6099	8.6390	92.6099	0.00
12/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3767	4	3767	4	0.00
12/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3934	4	3934	4	0.00
12/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3602	4	3602	4	0.00
12/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1949	2	1949	2	0.00
12/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1758	2	1758	2	0.00
12/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1852	2	1852	2	0.00
12/05/2011	R207 On 03-May-12			Bond Future	8.75	94.0163	8.7480	94.0163	0.00
12/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2971	3	2971	3	0.00

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12/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2832	3	2832	3	0.00
12/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3116	3	3116	3	0.00
12/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2845	3	2845	3	0.00
12/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3083	3	3083	3	0.00
12/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2961	3	2961	3	0.00
12/05/2011	R208 On 04-August-11			Bond Future	8.46	91.3135	8.4620	91.3135	100.00
12/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	913	1	913	1	0.00
12/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1032	1	1032	1	0.00
12/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	804	1	804	1	0.00
12/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2402	2	2402	2	0.00
12/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2016	2	2016	2	0.00
12/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2203	2	2203	2	0.00
12/05/2011	R208 On 03-November-11			Bond Future	8.55	89.2729	8.5490	89.2729	5,999.00
12/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2841	3	2841	3	0.00
12/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2670	3	2670	3	0.00
12/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3019	3	3019	3	0.00
12/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1555	2	1555	2	0.00
12/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1786	2	1786	2	0.00
12/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1666	2	1666	2	0.00
12/05/2011	R208 On 02-February-12			Bond Future	8.64	90.6467	8.6370	90.6467	0.00
12/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4028	4	4028	4	0.00
12/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3851	4	3851	4	0.00
12/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4208	4	4208	4	0.00
12/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1870	2	1870	2	0.00
12/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2072	2	2072	2	0.00
12/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1969	2	1969	2	0.00
12/05/2011	R208 On 03-May-12			Bond Future	8.73	88.6250	8.7330	88.6250	0.00
12/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4017	4	4017	4	0.00
12/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4191	4	4191	4	0.00
12/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3846	4	3846	4	0.00
12/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2637	3	2637	3	0.00
12/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2432	2	2432	2	0.00
12/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2533	3	2533	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
12/05/2011	R209 On 04-August-11			Bond Future	8.84	76.4819	8.8410	76.4819	0.00
12/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	953	1	953	1	0.00
12/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1080	1	1080	1	0.00
12/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	836	1	836	1	0.00
12/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9021	9	9021	9	0.00
12/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	93	0	93	0	0.00
12/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4018	4	4018	4	0.00
12/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3428	3	3428	3	0.00
12/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3716	4	3716	4	0.00
12/05/2011	R209 On 03-November-11			Bond Future	8.91	74.4776	8.9050	74.4776	1,318.00
12/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2438	2	2438	2	0.00
12/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2617	3	2617	3	0.00
12/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2267	2	2267	2	0.00
12/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3889	4	3889	4	0.00
12/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3440	3	3440	3	0.00
12/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3659	4	3659	4	0.00
12/05/2011	R209 On 02-February-12			Bond Future	8.97	75.6195	8.9680	75.6195	0.00
12/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3974	4	3974	4	0.00
12/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4175	4	4175	4	0.00
12/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3779	4	3779	4	0.00
12/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3917	4	3917	4	0.00
12/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3550	4	3550	4	0.00
12/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3729	4	3729	4	0.00
12/05/2011	R209 On 03-May-12			Bond Future	9.04	73.6198	9.0350	73.6198	0.00
12/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4225	4	4225	4	0.00
12/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4037	4	4037	4	0.00
12/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4418	4	4418	4	0.00
12/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4304	4	4304	4	0.00
12/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4686	5	4686	5	0.00
12/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4491	4	4491	4	0.00
12/05/2011	R210 On 04-August-11			Bond Future	129.78	129.7593	129.7771	129.7593	270.00
12/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23777	24	23777	24	0.00
12/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23727	24	23727	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23827	24	23827	24	0.00
12/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 04-August-11			Bond Future	1.22	106.8079	1.2210	106.8079	0.00
12/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1516	2	1516	2	0.00
12/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1246	1	1246	1	0.00
12/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1785	2	1785	2	0.00
12/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 03-November-11			Bond Future	0.98	108.3963	0.9790	108.3963	539.00
12/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1427	1	1427	1	0.00
12/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1165	1	1165	1	0.00
12/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1687	2	1687	2	0.00
12/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 04-August-11			Bond Future	2.16	105.0792	2.1600	105.0792	2,292.00
12/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3213	3	3213	3	0.00
12/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3676	3	3676	3	0.00
12/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2747	2	2747	2	0.00
12/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 03-November-11			Bond Future	2.05	106.6436	2.0520	106.6436	240.00
12/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4167	4	4167	4	0.00
12/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4620	4	4620	4	0.00
12/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3711	3	3711	3	0.00
12/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11			Bond Future	8.85	86.1365	8.8470	86.1365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6780	7	6780	7	0.00
12/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7689	8	7689	8	0.00
12/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7233	7	7233	7	0.00
12/05/2011	R213 On 03-November-11			Bond Future	8.92	83.8778	8.9180	83.8778	0.00
12/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1752	2	1752	2	0.00
12/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	941	1	941	1	0.00
12/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1345	1	1345	1	0.00
12/05/2011	R213 On 02-February-12			Bond Future	8.99	85.1629	8.9910	85.1629	0.00
12/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	70	0	70	0	0.00
12/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	458	1	458	1	0.00
12/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	321	0	321	0	0.00
12/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-May-12			Bond Future	9.06	82.9167	9.0630	82.9167	0.00
12/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1419	1	1419	1	0.00
12/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1792	2	1792	2	0.00
12/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1043	1	1043	1	0.00
12/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/05/2011	TRT1 On 04-August-11			Index Future	349.47	349.5690	349.4730	349.5690	100.00
12/05/2011	TRT1 On 03-November-11			Index Future	354.15	354.2490	354.1520	354.2490	0.00
13/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	AL7T On 04-August-11			Index Future	381.42	384.0870	381.4160	384.0870	30.00
13/05/2011	AL7T On 03-November-11			Index Future	387.16	389.8680	387.1570	389.8680	0.00
13/05/2011	ALBI On 04-August-11			Index Future	350.50	352.8860	350.5000	352.8860	1,019.00
13/05/2011	ALBI On 03-November-11			Index Future	355.78	358.1980	355.7770	358.1980	0.00
13/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	CRD1 On 04-August-11			Index Future	158.65	159.3680	158.6490	159.3680	2.00
13/05/2011	CRD1 On 03-November-11			Index Future	160.77	161.5020	160.7740	161.5020	0.00
13/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2011	GOVI On 04-August-11			GOVI	351.52	353.8240	351.5160	353.8240	179.00
13/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	35160	6	35160	6	0.00
13/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	35060	6	35060	6	0.00
13/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	35260	6	35260	6	0.00
13/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
13/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/05/2011	GOVI On 03-November-11			GOVI	356.81	359.1500	356.8070	359.1500	0.00
13/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	0	2	0	2	0.00
13/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	0	2	0	2	0.00
13/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	0	2	0	2	0.00
13/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	1830	0	1830	0	0.00
13/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	2030	0	2030	0	0.00
13/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	1930	0	1930	0	0.00
13/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2011	IGOV On 04-August-11			Index Future	154.37	154.1220	154.3730	154.1220	977.00
13/05/2011	IGOV On 03-November-11			Index Future	156.70	156.4420	156.6970	156.4420	0.00
13/05/2011	ILBI On 04-August-11			Index Future	411.72	419.9500	411.7210	419.9500	0.00
13/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/05/2011	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
13/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
13/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.64	94.3800	5.6400	94.3800	3,890.00
13/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.69	94.3400	5.6900	94.3400	4,000.00
13/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79	94.2900	5.7900	94.2900	0.00
13/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.92	94.2200	5.9200	94.2200	14,200.00
13/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	6.06	94.1000	6.0600	94.1000	0.00
13/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.32	93.8500	6.3200	93.8500	5,591.00
13/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.77	93.4400	6.7700	93.4400	1,090.00
13/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.18	93.0000	7.1800	93.0000	2,890.00
13/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.59	92.5900	7.5900	92.5900	44,710.00
13/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.97	92.2300	7.9700	92.2300	490.00
13/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.25	91.9400	8.2500	91.9400	290.00
13/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/05/2011	JN10 On 04-August-11	7.25	Put	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
13/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/05/2011	OTH1 On 04-August-11			Index Future	344.65	347.4450	344.6470	347.4450	3.00
13/05/2011	OTH1 On 03-November-11			Index Future	349.84	352.6750	349.8350	352.6750	0.00
13/05/2011	R157 On 04-August-11			Bond Future	7.84	125.3609	7.8420	125.3609	3,760.00
13/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	372	1	372	1	1,000.00
13/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	430	1	430	1	0.00
13/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	319	0	319	0	0.00
13/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	134	0	134	0	1,320.00
13/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	494	1	494	1	440.00
13/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	816	1	816	1	0.00
13/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	1763	2	1763	2	0.00
13/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	391	0	391	0	1,320.00
13/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	978	1	978	1	440.00
13/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1433	1	1433	1	0.00
13/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1845	2	1845	2	0.00
13/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2646	2	2646	2	0.00
13/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1564	1	1564	1	0.00
13/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1702	1	1702	1	0.00
13/05/2011	R157 On 03-November-11			Bond Future	7.98	120.4179	7.9830	120.4179	3,684.00
13/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	1800	2	1800	2	0.00
13/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1686	2	1686	2	0.00
13/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	1917	2	1917	2	0.00
13/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	775	1	775	1	0.00
13/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	903	1	903	1	0.00
13/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	837	1	837	1	0.00
13/05/2011	R157 On 02-February-12			Bond Future	8.14	122.2632	8.1400	122.2632	0.00
13/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2256	3	2256	3	0.00
13/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2366	3	2366	3	0.00
13/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2148	2	2148	2	0.00
13/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1106	1	1106	1	0.00
13/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	990	1	990	1	0.00
13/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1047	1	1047	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
13/05/2011	R157 On 03-May-12			Bond Future	8.32	117.3094	8.3200	117.3094	0.00
13/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1620	2	1620	2	0.00
13/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1540	2	1540	2	0.00
13/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1703	2	1703	2	0.00
13/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1766	2	1766	2	0.00
13/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1918	2	1918	2	0.00
13/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1840	2	1840	2	0.00
13/05/2011	R186 On 04-August-11			Bond Future	8.75	117.2111	8.7460	117.2111	21,627.00
13/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	749	1	749	1	0.00
13/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	863	1	863	1	0.00
13/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	649	1	649	1	0.00
13/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	988	1	988	1	600.00
13/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2219	3	2219	3	200.00
13/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3487	4	3487	4	0.00
13/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8615	10	8615	10	0.00
13/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	264	0	264	0	600.00
13/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1622	1	1622	1	200.00
13/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2646	2	2646	2	0.00
13/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5867	5	5867	5	0.00
13/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4739	4	4739	4	0.00
13/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	5100	4	5100	4	0.00
13/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5475	5	5475	5	0.00
13/05/2011	R186 On 03-November-11			Bond Future	8.83	118.9575	8.8280	118.9575	13,791.00
13/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4434	5	4434	5	0.00
13/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4696	5	4696	5	0.00
13/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3235	4	3235	4	5,600.00
13/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4179	5	4179	5	0.00
13/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3079	3	3079	3	0.00
13/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3947	3	3947	3	0.00
13/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2706	2	2706	2	0.00
13/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2887	2	2887	2	0.00
13/05/2011	R186 On 02-February-12			Bond Future	8.91	115.4947	8.9100	115.4947	2,500.00
13/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	4958	6	4958	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
13/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4724	5	4724	5	0.00
13/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5201	6	5201	6	0.00
13/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3963	3	3963	3	0.00
13/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4368	4	4368	4	0.00
13/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4160	4	4160	4	0.00
13/05/2011	R186 On 03-May-12			Bond Future	9.00	117.2479	8.9970	117.2479	0.00
13/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5154	6	5154	6	0.00
13/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5391	6	5391	6	0.00
13/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	4928	6	4928	6	0.00
13/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5340	5	5340	5	0.00
13/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4929	4	4929	4	0.00
13/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5128	5	5128	5	0.00
13/05/2011	R189 On 04-August-11			Bond Future	212.45	212.4449	212.4502	212.4449	0.00
13/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	450	0	450	0	0.00
13/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	500	0	500	0	0.00
13/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	400	0	400	0	0.00
13/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R197 On 04-August-11			Bond Future	233.20	232.2359	233.1956	232.2359	0.00
13/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1696	1	1696	1	0.00
13/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1646	1	1646	1	0.00
13/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1746	1	1746	1	0.00
13/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R201 On 04-August-11			Bond Future	7.42	105.4481	7.4230	105.4481	170.00
13/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	413	1	413	1	0.00
13/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	358	1	358	1	0.00
13/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	474	1	474	1	0.00
13/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	844	1	844	1	0.00
13/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	1030	1	1030	1	0.00
13/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	934	1	934	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
13/05/2011	R201 On 03-November-11			Bond Future	7.54	107.0194	7.5430	107.0194	317.00
13/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1685	2	1685	2	0.00
13/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1787	2	1787	2	0.00
13/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1586	2	1586	2	0.00
13/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	458	0	458	0	0.00
13/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	384	0	384	0	0.00
13/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	420	0	420	0	0.00
13/05/2011	R201 On 02-February-12			Bond Future	7.67	104.2485	7.6740	104.2485	0.00
13/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2089	2	2089	2	0.00
13/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2181	2	2181	2	0.00
13/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	1999	2	1999	2	0.00
13/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	655	1	655	1	0.00
13/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	584	0	584	0	0.00
13/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	618	1	618	1	0.00
13/05/2011	R201 On 03-May-12			Bond Future	7.84	105.8330	7.8370	105.8330	0.00
13/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1147	1	1147	1	0.00
13/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1085	1	1085	1	0.00
13/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1212	1	1212	1	0.00
13/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1299	1	1299	1	0.00
13/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1409	1	1409	1	0.00
13/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1353	1	1353	1	0.00
13/05/2011	R202 On 04-August-11			Bond Future	0.16	172.8185	0.1550	172.8185	10,128.00
13/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23364	23	23364	23	0.00
13/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24624	25	24624	25	0.00
13/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22092	22	22092	22	0.00
13/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R202 On 03-November-11			Bond Future	0.07	175.4021	0.0720	175.4021	400.00
13/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12387	12	12387	12	0.00
13/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13764	14	13764	14	0.00
13/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10995	11	10995	11	0.00
13/05/2011	R202 On 03-November-11	0.45	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
13/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R203 On 04-August-11			Bond Future	8.38	103.2293	8.3840	103.2293	824.00
13/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	432	1	432	1	0.00
13/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	500	1	500	1	0.00
13/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	372	1	372	1	0.00
13/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2430	2	2430	2	0.00
13/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	2079	2	2079	2	0.00
13/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2250	2	2250	2	0.00
13/05/2011	R203 On 03-November-11			Bond Future	8.51	100.6055	8.5070	100.6055	1,631.00
13/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1638	2	1638	2	0.00
13/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1524	2	1524	2	0.00
13/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1757	2	1757	2	0.00
13/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1564	1	1564	1	0.00
13/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1781	2	1781	2	0.00
13/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1670	1	1670	1	0.00
13/05/2011	R203 On 02-February-12			Bond Future	8.64	102.1458	8.6390	102.1458	0.00
13/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2445	3	2445	3	0.00
13/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2325	3	2325	3	0.00
13/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2568	3	2568	3	0.00
13/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1875	2	1875	2	0.00
13/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2062	2	2062	2	0.00
13/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1967	2	1967	2	0.00
13/05/2011	R203 On 03-May-12			Bond Future	8.78	99.5363	8.7830	99.5363	0.00
13/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2273	3	2273	3	0.00
13/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2162	2	2162	2	0.00
13/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2389	3	2389	3	0.00
13/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2319	2	2319	2	0.00
13/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2507	2	2507	2	0.00
13/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2410	2	2410	2	0.00
13/05/2011	R204 On 04-August-11			Bond Future	8.49	99.0784	8.4860	99.0784	0.00
13/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	379	1	379	1	0.00
13/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	324	0	324	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
13/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	441	1	441	1	0.00
13/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2789	2	2789	2	0.00
13/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3221	3	3221	3	0.00
13/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	3001	3	3001	3	0.00
13/05/2011	R204 On 03-November-11			Bond Future	8.60	100.5552	8.5960	100.5552	2,134.00
13/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2375	3	2375	3	0.00
13/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2525	3	2525	3	0.00
13/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2229	3	2229	3	0.00
13/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1696	1	1696	1	0.00
13/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1483	1	1483	1	0.00
13/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1587	1	1587	1	0.00
13/05/2011	R204 On 02-February-12			Bond Future	8.71	98.0641	8.7100	98.0641	0.00
13/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3212	4	3212	4	0.00
13/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3364	4	3364	4	0.00
13/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3062	3	3062	3	0.00
13/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1877	2	1877	2	0.00
13/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1691	1	1691	1	0.00
13/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1783	2	1783	2	0.00
13/05/2011	R204 On 03-May-12			Bond Future	8.84	99.5552	8.8360	99.5552	0.00
13/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2531	3	2531	3	0.00
13/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2660	3	2660	3	0.00
13/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2407	3	2407	3	0.00
13/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3063	3	3063	3	0.00
13/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2833	3	2833	3	0.00
13/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2945	3	2945	3	0.00
13/05/2011	R206 On 04-August-11			Bond Future	7.20	101.4644	7.1960	101.4644	9,798.00
13/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	251	0	251	0	0.00
13/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	293	0	293	0	0.00
13/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	213	0	213	0	0.00
13/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	757	1	757	1	0.00
13/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	615	0	615	0	0.00
13/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	684	1	684	1	0.00
13/05/2011	R206 On 03-November-11			Bond Future	7.33	102.9753	7.3250	102.9753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1164	1	1164	1	0.00
13/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1095	1	1095	1	0.00
13/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1238	1	1238	1	0.00
13/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	297	0	297	0	0.00
13/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	351	0	351	0	0.00
13/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	322	0	322	0	0.00
13/05/2011	R206 On 02-February-12			Bond Future	7.48	100.7897	7.4780	100.7897	0.00
13/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1355	2	1355	2	0.00
13/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1293	1	1293	1	0.00
13/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1417	2	1417	2	0.00
13/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	409	0	409	0	0.00
13/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	460	0	460	0	0.00
13/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	435	0	435	0	0.00
13/05/2011	R206 On 03-May-12			Bond Future	7.69	102.3202	7.6920	102.3202	0.00
13/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	665	1	665	1	0.00
13/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	626	1	626	1	0.00
13/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	705	1	705	1	0.00
13/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	926	1	926	1	0.00
13/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	1003	1	1003	1	0.00
13/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	964	1	964	1	0.00
13/05/2011	R207 On 04-August-11			Bond Future	8.57	93.3821	8.5650	93.3821	5,725.00
13/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	646	1	646	1	0.00
13/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	562	1	562	1	0.00
13/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	739	1	739	1	0.00
13/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2244	2	2244	2	0.00
13/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2643	2	2643	2	0.00
13/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2439	2	2439	2	0.00
13/05/2011	R207 On 03-November-11			Bond Future	8.66	94.7752	8.6640	94.7752	600.00
13/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2247	3	2247	3	0.00
13/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2400	3	2400	3	0.00
13/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2100	2	2100	2	0.00
13/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1903	2	1903	2	0.00
13/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1659	1	1659	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
13/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1778	1	1778	1	0.00
13/05/2011	R207 On 02-February-12			Bond Future	8.77	92.5884	8.7670	92.5884	0.00
13/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3347	4	3347	4	0.00
13/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3504	4	3504	4	0.00
13/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3192	4	3192	4	0.00
13/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2224	2	2224	2	0.00
13/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	2012	2	2012	2	0.00
13/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2117	2	2117	2	0.00
13/05/2011	R207 On 03-May-12			Bond Future	8.88	93.9954	8.8820	93.9954	0.00
13/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2620	3	2620	3	0.00
13/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2756	3	2756	3	0.00
13/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2491	3	2491	3	0.00
13/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3439	3	3439	3	0.00
13/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3181	3	3181	3	0.00
13/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3306	3	3306	3	0.00
13/05/2011	R208 On 04-August-11			Bond Future	8.58	91.2894	8.5790	91.2894	100.00
13/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	670	1	670	1	0.00
13/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	767	1	767	1	0.00
13/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	583	1	583	1	0.00
13/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2883	2	2883	2	0.00
13/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2453	2	2453	2	0.00
13/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2662	2	2662	2	0.00
13/05/2011	R208 On 03-November-11			Bond Future	8.67	89.2494	8.6700	89.2494	5,999.00
13/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2429	3	2429	3	0.00
13/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2273	3	2273	3	0.00
13/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2593	3	2593	3	0.00
13/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1839	2	1839	2	0.00
13/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2098	2	2098	2	0.00
13/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1964	2	1964	2	0.00
13/05/2011	R208 On 02-February-12			Bond Future	8.76	90.6179	8.7630	90.6179	0.00
13/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3584	4	3584	4	0.00
13/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3418	4	3418	4	0.00
13/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3753	4	3753	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
13/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2137	2	2137	2	0.00
13/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2361	2	2361	2	0.00
13/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2247	2	2247	2	0.00
13/05/2011	R208 On 03-May-12			Bond Future	8.86	88.5969	8.8640	88.5969	0.00
13/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3593	4	3593	4	0.00
13/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3431	4	3431	4	0.00
13/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3757	4	3757	4	0.00
13/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2731	2	2731	2	0.00
13/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2955	3	2955	3	0.00
13/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2841	3	2841	3	0.00
13/05/2011	R209 On 04-August-11			Bond Future	8.96	76.4110	8.9630	76.4110	0.00
13/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	683	1	683	1	0.00
13/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	783	1	783	1	0.00
13/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	592	1	592	1	0.00
13/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8113	9	8113	9	0.00
13/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	135	0	135	0	0.00
13/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4725	4	4725	4	0.00
13/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	4081	3	4081	3	0.00
13/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4397	4	4397	4	0.00
13/05/2011	R209 On 03-November-11			Bond Future	9.03	74.3998	9.0300	74.3998	1,318.00
13/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2016	2	2016	2	0.00
13/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2175	3	2175	3	0.00
13/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1865	2	1865	2	0.00
13/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4448	4	4448	4	0.00
13/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3960	3	3960	3	0.00
13/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	4198	4	4198	4	0.00
13/05/2011	R209 On 02-February-12			Bond Future	9.10	75.5426	9.0970	75.5426	0.00
13/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3462	4	3462	4	0.00
13/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3648	4	3648	4	0.00
13/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3283	4	3283	4	0.00
13/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4402	4	4402	4	0.00
13/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	4003	4	4003	4	0.00
13/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	4197	4	4197	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
13/05/2011	R209 On 03-May-12			Bond Future	9.17	73.5439	9.1670	73.5439	0.00
13/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3722	4	3722	4	0.00
13/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	3901	4	3901	4	0.00
13/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3548	4	3548	4	0.00
13/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	5187	5	5187	5	0.00
13/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4778	4	4778	4	0.00
13/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4978	4	4978	4	0.00
13/05/2011	R210 On 04-August-11			Bond Future	129.99	129.7771	129.9886	129.7771	425.00
13/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23989	24	23989	24	0.00
13/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24039	24	24039	24	0.00
13/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23939	24	23939	24	0.00
13/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R211 On 04-August-11			Bond Future	1.16	106.8188	1.1640	106.8188	0.00
13/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1828	2	1828	2	0.00
13/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2097	2	2097	2	0.00
13/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1559	1	1559	1	0.00
13/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R211 On 03-November-11			Bond Future	0.92	108.4123	0.9200	108.4123	539.00
13/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1740	1	1740	1	0.00
13/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1478	1	1478	1	0.00
13/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2001	2	2001	2	0.00
13/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R212 On 04-August-11			Bond Future	2.16	105.5778	2.1570	105.5778	2,772.00
13/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3241	3	3241	3	0.00
13/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2776	3	2776	3	0.00
13/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3704	4	3704	4	0.00
13/05/2011	R212 On 04-August-11	2.55	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
13/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R212 On 03-November-11			Bond Future	2.05	107.1559	2.0490	107.1559	240.00
13/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4195	4	4195	4	0.00
13/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4649	5	4649	5	0.00
13/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3740	4	3740	4	0.00
13/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 04-August-11			Bond Future	8.97	86.0563	8.9680	86.0563	0.00
13/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8651	8	8651	8	0.00
13/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7742	7	7742	7	0.00
13/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	8195	7	8195	7	0.00
13/05/2011	R213 On 03-November-11			Bond Future	9.04	83.7987	9.0430	83.7987	0.00
13/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2731	2	2731	2	0.00
13/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1921	1	1921	1	0.00
13/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	2325	1	2325	1	0.00
13/05/2011	R213 On 02-February-12			Bond Future	9.12	85.0849	9.1200	85.0849	0.00
13/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	1317	0	1317	0	0.00
13/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	538	0	538	0	0.00
13/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	926	0	926	0	0.00
13/05/2011	R213 On 03-May-12			Bond Future	9.20	82.8398	9.1960	82.8398	0.00
13/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	406	1	406	1	0.00
13/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	779	2	779	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
13/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	30	1	30	1	0.00
13/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/05/2011	TRT1 On 04-August-11			Index Future	347.17	349.4730	347.1650	349.4730	100.00
13/05/2011	TRT1 On 03-November-11			Index Future	351.81	354.1520	351.8140	354.1520	0.00
16/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	AL7T On 04-August-11			Index Future	381.56	381.4160	381.5580	381.4160	30.00
16/05/2011	AL7T On 03-November-11			Index Future	387.30	387.1570	387.3020	387.1570	0.00
16/05/2011	ALBI On 04-August-11			Index Future	350.45	350.5000	350.4510	350.5000	1,019.00
16/05/2011	ALBI On 03-November-11			Index Future	355.73	355.7770	355.7270	355.7770	0.00
16/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CRD1 On 04-August-11			Index Future	158.69	158.6490	158.6930	158.6490	2.00
16/05/2011	CRD1 On 03-November-11			Index Future	160.82	160.7740	160.8190	160.7740	0.00
16/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	GOVI On 04-August-11			GOVI	351.49	351.5160	351.4930	351.5160	179.00
16/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	34930	4	34930	4	0.00
16/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	34830	4	34830	4	0.00
16/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	35030	4	35030	4	0.00
16/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11			GOVI	356.78	356.8070	356.7840	356.8070	0.00
16/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	2060	0	2060	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	2260	0	2260	0	0.00
16/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	2160	0	2160	0	0.00
16/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2011	IGOV On 04-August-11			Index Future	154.48	154.3730	154.4820	154.3730	977.00
16/05/2011	IGOV On 03-November-11			Index Future	156.81	156.6970	156.8070	156.6970	0.00
16/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
16/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	3,001.00
16/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	3,890.00
16/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.67	94.3100	5.6700	94.3100	4,000.00
16/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.77	94.2100	5.7700	94.2100	0.00
16/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.0800	5.9100	94.0800	14,200.00
16/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	6.05	93.9400	6.0500	93.9400	0.00
16/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6800	6.3400	93.6800	5,591.00
16/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	1,090.00
16/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.16	92.8200	7.1600	92.8200	2,890.00
16/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.4100	7.5600	92.4100	44,710.00
16/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.93	92.0300	7.9300	92.0300	490.00
16/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.23	91.7500	8.2300	91.7500	290.00
16/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/05/2011	OTH1 On 04-August-11			Index Future	344.45	344.6470	344.4510	344.6470	3.00
16/05/2011	OTH1 On 03-November-11			Index Future	349.64	349.8350	349.6360	349.8350	0.00
16/05/2011	R157 On 04-August-11			Bond Future	7.84	124.9157	7.8410	124.9157	3,760.00
16/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	359	0	359	0	1,000.00
16/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	417	0	417	0	0.00
16/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	307	0	307	0	0.00
16/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	127	0	127	0	1,320.00
16/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	481	0	481	0	440.00
16/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	802	1	802	1	0.00
16/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	1752	2	1752	2	0.00
16/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	376	0	376	0	1,320.00
16/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	960	1	960	1	440.00
16/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1416	1	1416	1	0.00
16/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1829	2	1829	2	0.00
16/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2636	3	2636	3	0.00
16/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1548	2	1548	2	0.00
16/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1685	2	1685	2	0.00
16/05/2011	R157 On 03-November-11			Bond Future	7.98	119.9638	7.9810	119.9638	3,358.00
16/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	1794	2	1794	2	0.00
16/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1680	2	1680	2	0.00
16/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	1911	2	1911	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	762	1	762	1	0.00
16/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	890	1	890	1	0.00
16/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	824	1	824	1	0.00
16/05/2011	R157 On 02-February-12			Bond Future	8.14	121.8021	8.1390	121.8021	0.00
16/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2249	2	2249	2	0.00
16/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2359	2	2359	2	0.00
16/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2142	2	2142	2	0.00
16/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1096	1	1096	1	0.00
16/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	980	1	980	1	0.00
16/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1036	1	1036	1	0.00
16/05/2011	R157 On 03-May-12			Bond Future	8.32	116.8431	8.3190	116.8431	0.00
16/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1614	2	1614	2	0.00
16/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1697	2	1697	2	0.00
16/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1534	2	1534	2	0.00
16/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1909	2	1909	2	0.00
16/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1757	2	1757	2	0.00
16/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1831	2	1831	2	0.00
16/05/2011	R186 On 04-August-11			Bond Future	8.77	116.0836	8.7710	116.0836	21,627.00
16/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	668	1	668	1	0.00
16/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	773	1	773	1	0.00
16/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	574	1	574	1	0.00
16/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	891	1	891	1	600.00
16/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2066	2	2066	2	200.00
16/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3300	3	3300	3	0.00
16/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8386	9	8386	9	0.00
16/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	266	0	266	0	600.00
16/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1666	2	1666	2	200.00
16/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2724	3	2724	3	0.00
16/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	6023	6	6023	6	0.00
16/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4873	5	4873	5	0.00
16/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	5241	5	5241	5	0.00
16/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5625	5	5625	5	0.00
16/05/2011	R186 On 03-November-11			Bond Future	8.85	117.8047	8.8530	117.8047	13,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4272	4	4272	4	0.00
16/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4530	5	4530	5	0.00
16/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3095	3	3095	3	5,600.00
16/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4021	4	4021	4	0.00
16/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3148	3	3148	3	0.00
16/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	4033	4	4033	4	0.00
16/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2766	3	2766	3	0.00
16/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2952	3	2952	3	0.00
16/05/2011	R186 On 02-February-12			Bond Future	8.94	114.3180	8.9360	114.3180	2,500.00
16/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	4807	5	4807	5	0.00
16/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4576	5	4576	5	0.00
16/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5046	5	5046	5	0.00
16/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	4039	4	4039	4	0.00
16/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4452	4	4452	4	0.00
16/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4240	4	4240	4	0.00
16/05/2011	R186 On 03-May-12			Bond Future	9.03	116.0581	9.0250	116.0581	0.00
16/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5006	5	5006	5	0.00
16/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	4782	5	4782	5	0.00
16/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5239	5	5239	5	0.00
16/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	5021	5	5021	5	0.00
16/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5439	5	5439	5	0.00
16/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5224	5	5224	5	0.00
16/05/2011	R189 On 04-August-11			Bond Future	212.47	212.4502	212.4707	212.4502	0.00
16/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	471	0	471	0	0.00
16/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	421	0	421	0	0.00
16/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	521	1	521	1	0.00
16/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R197 On 04-August-11			Bond Future	233.23	233.1956	233.2269	233.1956	0.00
16/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1727	2	1727	2	0.00
16/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1777	2	1777	2	0.00
16/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1677	2	1677	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R201 On 04-August-11			Bond Future	7.42	105.0661	7.4160	105.0661	170.00
16/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	410	0	410	0	0.00
16/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	354	0	354	0	0.00
16/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	471	0	0.00
16/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	820	1	820	1	0.00
16/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	1005	1	1005	1	0.00
16/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	910	1	910	1	0.00
16/05/2011	R201 On 03-November-11			Bond Future	7.54	106.6307	7.5360	106.6307	317.00
16/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1692	2	1692	2	0.00
16/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1794	2	1794	2	0.00
16/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1592	2	1592	2	0.00
16/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	445	0	445	0	0.00
16/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	372	0	372	0	0.00
16/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	407	0	407	0	0.00
16/05/2011	R201 On 02-February-12			Bond Future	7.67	103.8559	7.6670	103.8559	0.00
16/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2095	2	2095	2	0.00
16/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2187	2	2187	2	0.00
16/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2005	2	2005	2	0.00
16/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	643	1	643	1	0.00
16/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	572	1	572	1	0.00
16/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	606	1	606	1	0.00
16/05/2011	R201 On 03-May-12			Bond Future	7.83	105.4330	7.8280	105.4330	0.00
16/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1152	1	1152	1	0.00
16/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1217	1	1217	1	0.00
16/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1090	1	1090	1	0.00
16/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1393	1	1393	1	0.00
16/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1283	1	1283	1	0.00
16/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1336	1	1336	1	0.00
16/05/2011	R202 On 04-August-11			Bond Future	0.15	172.8787	0.1540	172.8787	10,128.00
16/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23394	23	23394	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22122	22	22122	22	0.00
16/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24654	25	24654	25	0.00
16/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On 03-November-11			Bond Future	0.07	175.4324	0.0710	175.4324	400.00
16/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12417	12	12417	12	0.00
16/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13794	14	13794	14	0.00
16/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11025	11	11025	11	0.00
16/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R203 On 04-August-11			Bond Future	8.38	102.6749	8.3780	102.6749	824.00
16/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	423	0	423	0	0.00
16/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	490	1	490	1	0.00
16/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	363	0	363	0	0.00
16/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2393	2	2393	2	0.00
16/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	2041	2	2041	2	0.00
16/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2213	2	2213	2	0.00
16/05/2011	R203 On 03-November-11			Bond Future	8.50	100.0404	8.5000	100.0404	1,631.00
16/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1639	2	1639	2	0.00
16/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1525	2	1525	2	0.00
16/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1759	2	1759	2	0.00
16/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1534	2	1534	2	0.00
16/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1751	2	1751	2	0.00
16/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1639	2	1639	2	0.00
16/05/2011	R203 On 02-February-12			Bond Future	8.63	101.5731	8.6320	101.5731	0.00
16/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2449	2	2449	2	0.00
16/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2329	2	2329	2	0.00
16/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2572	3	2572	3	0.00
16/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1849	2	1849	2	0.00
16/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2035	2	2035	2	0.00
16/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1940	2	1940	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R203 On 03-May-12			Bond Future	8.78	98.9542	8.7750	98.9542	0.00
16/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2280	2	2280	2	0.00
16/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2396	2	2396	2	0.00
16/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2168	2	2168	2	0.00
16/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2479	3	2479	3	0.00
16/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2292	2	2292	2	0.00
16/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2384	2	2384	2	0.00
16/05/2011	R204 On 04-August-11			Bond Future	8.49	98.4551	8.4850	98.4551	0.00
16/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	363	0	363	0	0.00
16/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	310	0	310	0	0.00
16/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	424	0	424	0	0.00
16/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2767	3	2767	3	0.00
16/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3202	3	3202	3	0.00
16/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2980	3	2980	3	0.00
16/05/2011	R204 On 03-November-11			Bond Future	8.60	99.9203	8.5950	99.9203	2,134.00
16/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2361	2	2361	2	0.00
16/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2512	3	2512	3	0.00
16/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2215	2	2215	2	0.00
16/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1677	2	1677	2	0.00
16/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1465	1	1465	1	0.00
16/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1568	2	1568	2	0.00
16/05/2011	R204 On 02-February-12			Bond Future	8.71	97.4197	8.7090	97.4197	0.00
16/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3201	3	3201	3	0.00
16/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3354	3	3354	3	0.00
16/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3052	3	3052	3	0.00
16/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1862	2	1862	2	0.00
16/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1676	2	1676	2	0.00
16/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1767	2	1767	2	0.00
16/05/2011	R204 On 03-May-12			Bond Future	8.84	98.8988	8.8350	98.8988	0.00
16/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2521	3	2521	3	0.00
16/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2398	2	2398	2	0.00
16/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2651	3	2651	3	0.00
16/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2819	3	2819	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3050	3	3050	3	0.00
16/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2931	3	2931	3	0.00
16/05/2011	R206 On 04-August-11			Bond Future	7.19	101.1885	7.1890	101.1885	9,866.00
16/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	250	0	250	0	0.00
16/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	292	0	292	0	0.00
16/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	211	0	211	0	0.00
16/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	739	1	739	1	0.00
16/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	599	1	599	1	0.00
16/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	668	1	668	1	0.00
16/05/2011	R206 On 03-November-11			Bond Future	7.32	102.6959	7.3170	102.6959	0.00
16/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1170	1	1170	1	0.00
16/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1100	1	1100	1	0.00
16/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1244	1	1244	1	0.00
16/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	287	0	287	0	0.00
16/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	341	0	341	0	0.00
16/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	312	0	312	0	0.00
16/05/2011	R206 On 02-February-12			Bond Future	7.47	100.5053	7.4700	100.5053	0.00
16/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1360	1	1360	1	0.00
16/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1299	1	1299	1	0.00
16/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1423	1	1423	1	0.00
16/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	401	0	401	0	0.00
16/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	452	0	452	0	0.00
16/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	425	0	425	0	0.00
16/05/2011	R206 On 03-May-12			Bond Future	7.68	102.0339	7.6830	102.0339	0.00
16/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	667	1	667	1	0.00
16/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	708	1	708	1	0.00
16/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	629	1	629	1	0.00
16/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	992	1	992	1	0.00
16/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	915	1	915	1	0.00
16/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	952	1	952	1	0.00
16/05/2011	R207 On 04-August-11			Bond Future	8.56	92.7213	8.5640	92.7213	5,725.00
16/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	627	1	627	1	0.00
16/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	543	1	543	1	0.00

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16/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	718	1	718	1	0.00
16/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2218	2	2218	2	0.00
16/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2619	3	2619	3	0.00
16/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2414	2	2414	2	0.00
16/05/2011	R207 On 03-November-11			Bond Future	8.66	94.0986	8.6620	94.0986	600.00
16/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2236	2	2236	2	0.00
16/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2390	2	2390	2	0.00
16/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2088	2	2088	2	0.00
16/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1880	2	1880	2	0.00
16/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1638	2	1638	2	0.00
16/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1756	2	1756	2	0.00
16/05/2011	R207 On 02-February-12			Bond Future	8.77	91.9035	8.7660	91.9035	0.00
16/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3335	3	3335	3	0.00
16/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3492	4	3492	4	0.00
16/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3180	3	3180	3	0.00
16/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2207	2	2207	2	0.00
16/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1995	2	1995	2	0.00
16/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2099	2	2099	2	0.00
16/05/2011	R207 On 03-May-12			Bond Future	8.88	93.2988	8.8800	93.2988	0.00
16/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2613	3	2613	3	0.00
16/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2484	2	2484	2	0.00
16/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2748	3	2748	3	0.00
16/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3163	3	3163	3	0.00
16/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3421	3	3421	3	0.00
16/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3289	3	3289	3	0.00
16/05/2011	R208 On 04-August-11			Bond Future	8.58	90.5875	8.5840	90.5875	100.00
16/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	639	1	639	1	0.00
16/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	734	1	734	1	0.00
16/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	553	1	553	1	0.00
16/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2883	3	2883	3	0.00
16/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2449	2	2449	2	0.00
16/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2661	3	2661	3	0.00
16/05/2011	R208 On 03-November-11			Bond Future	8.68	88.5399	8.6750	88.5399	5,999.00

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16/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2394	2	2394	2	0.00
16/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2239	2	2239	2	0.00
16/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2557	3	2557	3	0.00
16/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1832	2	1832	2	0.00
16/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2093	2	2093	2	0.00
16/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1958	2	1958	2	0.00
16/05/2011	R208 On 02-February-12			Bond Future	8.77	89.8961	8.7680	89.8961	0.00
16/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3551	4	3551	4	0.00
16/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3385	3	3385	3	0.00
16/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3720	4	3720	4	0.00
16/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2132	2	2132	2	0.00
16/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2356	2	2356	2	0.00
16/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2242	2	2242	2	0.00
16/05/2011	R208 On 03-May-12			Bond Future	8.87	87.8646	8.8690	87.8646	0.00
16/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3564	4	3564	4	0.00
16/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3728	4	3728	4	0.00
16/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3403	3	3403	3	0.00
16/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2954	3	2954	3	0.00
16/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2729	3	2729	3	0.00
16/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2840	3	2840	3	0.00
16/05/2011	R209 On 04-August-11			Bond Future	9.00	75.4609	8.9980	75.4609	0.00
16/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	593	1	593	1	0.00
16/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	685	1	685	1	0.00
16/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	511	1	511	1	0.00
16/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	7848	8	7848	8	0.00
16/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	139	0	139	0	0.00
16/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4913	5	4913	5	0.00
16/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	4252	4	4252	4	0.00
16/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4576	4	4576	4	0.00
16/05/2011	R209 On 03-November-11			Bond Future	9.07	73.4384	9.0660	73.4384	1,318.00
16/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	1884	2	1884	2	0.00
16/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2036	2	2036	2	0.00
16/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1738	2	1738	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4594	4	4594	4	0.00
16/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	4094	4	4094	4	0.00
16/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	4339	4	4339	4	0.00
16/05/2011	R209 On 02-February-12			Bond Future	9.13	74.5625	9.1340	74.5625	0.00
16/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3305	3	3305	3	0.00
16/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3486	4	3486	4	0.00
16/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3130	3	3130	3	0.00
16/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4526	4	4526	4	0.00
16/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	4118	4	4118	4	0.00
16/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	4317	4	4317	4	0.00
16/05/2011	R209 On 03-May-12			Bond Future	9.21	72.5537	9.2050	72.5537	0.00
16/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3569	4	3569	4	0.00
16/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3400	4	3400	4	0.00
16/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	3745	4	3745	4	0.00
16/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4903	5	4903	5	0.00
16/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	5320	5	5320	5	0.00
16/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	5106	5	5106	5	0.00
16/05/2011	R210 On 04-August-11			Bond Future	130.01	129.9886	130.0059	129.9886	425.00
16/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24006	24	24006	24	0.00
16/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23956	24	23956	24	0.00
16/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24056	24	24056	24	0.00
16/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 04-August-11			Bond Future	1.16	107.1315	1.1620	107.1315	0.00
16/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1839	2	1839	2	0.00
16/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1570	2	1570	2	0.00
16/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2108	2	2108	2	0.00
16/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 03-November-11			Bond Future	0.92	108.7257	0.9170	108.7257	539.00
16/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1756	2	1756	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1494	1	1494	1	0.00
16/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2017	2	2017	2	0.00
16/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 04-August-11			Bond Future	2.16	105.6067	2.1550	105.6067	2,772.00
16/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3261	3	3261	3	0.00
16/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3724	4	3724	4	0.00
16/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2795	3	2795	3	0.00
16/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 03-November-11			Bond Future	2.05	107.1845	2.0480	107.1845	240.00
16/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4205	4	4205	4	0.00
16/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4658	5	4658	5	0.00
16/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3749	4	3749	4	0.00
16/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11			Bond Future	9.00	85.0946	9.0040	85.0946	0.00
16/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8934	9	8934	9	0.00
16/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	8025	8	8025	8	0.00
16/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	8478	8	8478	8	0.00
16/05/2011	R213 On 03-November-11			Bond Future	9.08	82.8190	9.0790	82.8190	0.00
16/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	3010	3	3010	3	0.00
16/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	2200	2	2200	2	0.00
16/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	2603	2	2603	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R213 On 02-February-12			Bond Future	9.16	84.0884	9.1580	84.0884	0.00
16/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	1607	1	1607	1	0.00
16/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	828	1	828	1	0.00
16/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	1216	1	1216	1	0.00
16/05/2011	R213 On 03-May-12			Bond Future	9.24	81.8267	9.2350	81.8267	0.00
16/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	112	0	112	0	0.00
16/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	486	1	486	1	0.00
16/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	263	0	263	0	0.00
16/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
16/05/2011	TRT1 On 04-August-11			Index Future	347.13	347.1650	347.1330	347.1650	100.00
16/05/2011	TRT1 On 03-November-11			Index Future	351.78	351.8140	351.7820	351.8140	0.00
17/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	AL7T On 04-August-11			Index Future	383.41	381.5580	383.4080	381.5580	30.00
17/05/2011	AL7T On 03-November-11			Index Future	389.18	387.3020	389.1800	387.3020	0.00
17/05/2011	ALBI On 04-August-11			Index Future	352.10	350.4510	352.0960	350.4510	1,019.00
17/05/2011	ALBI On 03-November-11			Index Future	357.40	355.7270	357.3960	355.7270	0.00
17/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CRD1 On 04-August-11			Index Future	159.22	158.6930	159.2150	158.6930	2.00
17/05/2011	CRD1 On 03-November-11			Index Future	161.35	160.8190	161.3480	160.8190	0.00
17/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	GOVI On 04-August-11			GOVI	353.10	351.4930	353.0970	351.4930	179.00
17/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	50970	3	50970	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	51070	4	51070	4	0.00
17/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	50870	3	50870	3	0.00
17/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 03-November-11			GOVI	358.41	356.7840	358.4120	356.7840	0.00
17/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	14120	0	14120	0	0.00
17/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	14020	0	14020	0	0.00
17/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	14220	0	14220	0	0.00
17/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
17/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2011	IGOV On 04-August-11			Index Future	154.46	154.4820	154.4570	154.4820	977.00
17/05/2011	IGOV On 03-November-11			Index Future	156.78	156.8070	156.7820	156.8070	0.00
17/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
17/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4300	5.5750	94.4300	0.00
17/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3700	5.6000	94.3700	3,890.00
17/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3300	5.6300	94.3300	4,000.00
17/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.70	94.2300	5.7000	94.2300	0.00
17/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.0900	5.7800	94.0900	14,200.00
17/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.95	93.9500	5.9500	93.9500	0.00
17/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.26	93.6600	6.2600	93.6600	5,591.00
17/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.68	93.2300	6.6800	93.2300	1,090.00
17/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.06	92.8400	7.0600	92.8400	2,890.00
17/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.42	92.4400	7.4200	92.4400	44,710.00
17/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.77	92.0700	7.7700	92.0700	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.02	91.7700	8.0200	91.7700	290.00
17/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2011	OTH1 On 04-August-11			Index Future	346.32	344.4510	346.3160	344.4510	3.00
17/05/2011	OTH1 On 03-November-11			Index Future	351.53	349.6360	351.5300	349.6360	0.00
17/05/2011	R157 On 04-August-11			Bond Future	7.75	124.9195	7.7510	124.9195	6,655.00
17/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	459	0	459	0	1,000.00
17/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	528	0	528	0	0.00
17/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	397	0	397	0	0.00
17/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	172	0	172	0	1,320.00
17/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	603	0	603	0	440.00
17/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	973	1	973	1	0.00
17/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2011	2	2011	2	0.00
17/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	286	0	286	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
17/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	783	1	783	1	440.00
17/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1190	1	1190	1	0.00
17/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1571	2	1571	2	0.00
17/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2332	3	2332	3	0.00
17/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1310	2	1310	2	0.00
17/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1437	2	1437	2	0.00
17/05/2011	R157 On 03-November-11			Bond Future	7.88	119.9711	7.8840	119.9711	3,358.00
17/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2019	2	2019	2	0.00
17/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2143	2	2143	2	0.00
17/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1897	2	1897	2	0.00
17/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	754	1	754	1	0.00
17/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	642	1	642	1	0.00
17/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	697	1	697	1	0.00
17/05/2011	R157 On 02-February-12			Bond Future	8.03	121.8055	8.0330	121.8055	0.00
17/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2478	2	2478	2	0.00
17/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2365	2	2365	2	0.00
17/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2593	2	2593	2	0.00
17/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	854	1	854	1	0.00
17/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	960	1	960	1	0.00
17/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	906	1	906	1	0.00
17/05/2011	R157 On 03-May-12			Bond Future	8.20	116.8463	8.2030	116.8463	0.00
17/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1796	2	1796	2	0.00
17/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1884	2	1884	2	0.00
17/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1710	2	1710	2	0.00
17/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1719	2	1719	2	0.00
17/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1578	2	1578	2	0.00
17/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1648	2	1648	2	0.00
17/05/2011	R186 On 04-August-11			Bond Future	8.69	115.8526	8.6860	115.8526	21,627.00
17/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	836	1	836	1	0.00
17/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	962	1	962	1	0.00
17/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	725	1	725	1	0.00
17/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1100	1	1100	1	600.00
17/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2439	2	2439	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
17/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3792	3	3792	3	0.00
17/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9106	8	9106	8	0.00
17/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	198	0	198	0	600.00
17/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1370	2	1370	2	200.00
17/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2309	3	2309	3	0.00
17/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5386	6	5386	6	0.00
17/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4294	5	4294	5	0.00
17/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4642	5	4642	5	0.00
17/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5005	6	5005	6	0.00
17/05/2011	R186 On 03-November-11			Bond Future	8.77	117.5779	8.7650	117.5779	13,791.00
17/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4735	4	4735	4	0.00
17/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5008	5	5008	5	0.00
17/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4469	4	4469	4	0.00
17/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3478	3	3478	3	5,600.00
17/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2794	3	2794	3	0.00
17/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3615	4	3615	4	0.00
17/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2443	3	2443	3	0.00
17/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2614	3	2614	3	0.00
17/05/2011	R186 On 02-February-12			Bond Future	8.85	114.0866	8.8450	114.0866	2,500.00
17/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5249	5	5249	5	0.00
17/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5500	5	5500	5	0.00
17/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5005	5	5005	5	0.00
17/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4068	4	4068	4	0.00
17/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3680	4	3680	4	0.00
17/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3869	4	3869	4	0.00
17/05/2011	R186 On 03-May-12			Bond Future	8.93	115.8136	8.9300	115.8136	0.00
17/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5438	5	5438	5	0.00
17/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5204	5	5204	5	0.00
17/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5683	5	5683	5	0.00
17/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4633	5	4633	5	0.00
17/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5028	5	5028	5	0.00
17/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4824	5	4824	5	0.00
17/05/2011	R189 On 04-August-11			Bond Future	212.54	212.4707	212.5352	212.4707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	535	0	535	0	0.00
17/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	485	0	485	0	0.00
17/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	585	1	585	1	0.00
17/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R197 On 04-August-11			Bond Future	233.32	233.2269	233.3241	233.2269	0.00
17/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1824	2	1824	2	0.00
17/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1874	2	1874	2	0.00
17/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1774	2	1774	2	0.00
17/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R201 On 04-August-11			Bond Future	7.32	105.0871	7.3210	105.0871	170.00
17/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	524	0	524	0	0.00
17/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	458	0	458	0	0.00
17/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	596	0	596	0	0.00
17/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	659	1	659	1	0.00
17/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	823	1	823	1	0.00
17/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	738	1	738	1	0.00
17/05/2011	R201 On 03-November-11			Bond Future	7.43	106.6502	7.4310	106.6502	695.00
17/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1907	2	1907	2	0.00
17/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1801	2	1801	2	0.00
17/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2015	2	2015	2	0.00
17/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	299	0	299	0	0.00
17/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	360	0	360	0	0.00
17/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	329	0	329	0	0.00
17/05/2011	R201 On 02-February-12			Bond Future	7.55	103.8740	7.5530	103.8740	0.00
17/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2303	2	2303	2	0.00
17/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2208	2	2208	2	0.00
17/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2398	2	2398	2	0.00
17/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	488	1	488	1	0.00
17/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	551	1	551	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	520	1	520	1	0.00
17/05/2011	R201 On 03-May-12			Bond Future	7.70	105.4543	7.7010	105.4543	0.00
17/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1301	1	1301	1	0.00
17/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1371	1	1371	1	0.00
17/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1234	1	1234	1	0.00
17/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1236	1	1236	1	0.00
17/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1137	1	1137	1	0.00
17/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1185	1	1185	1	0.00
17/05/2011	R202 On 04-August-11			Bond Future	0.15	172.9089	0.1520	172.9089	10,128.00
17/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23455	23	23455	23	0.00
17/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22182	22	22182	22	0.00
17/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24714	25	24714	25	0.00
17/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 03-November-11			Bond Future	0.07	175.4626	0.0680	175.4626	400.00
17/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12508	12	12508	12	0.00
17/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13885	14	13885	14	0.00
17/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11116	11	11116	11	0.00
17/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R203 On 04-August-11			Bond Future	8.29	102.7030	8.2850	102.7030	824.00
17/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	543	0	543	0	0.00
17/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	623	0	623	0	0.00
17/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	470	0	470	0	0.00
17/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2063	2	2063	2	0.00
17/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1737	2	1737	2	0.00
17/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1896	2	1896	2	0.00
17/05/2011	R203 On 03-November-11			Bond Future	8.40	100.0719	8.4020	100.0719	1,631.00
17/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1869	2	1869	2	0.00
17/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1999	2	1999	2	0.00
17/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1745	2	1745	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1528	2	1528	2	0.00
17/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1331	2	1331	2	0.00
17/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1426	2	1426	2	0.00
17/05/2011	R203 On 02-February-12			Bond Future	8.53	101.6034	8.5290	101.6034	0.00
17/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2697	2	2697	2	0.00
17/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2827	3	2827	3	0.00
17/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2569	2	2569	2	0.00
17/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1829	2	1829	2	0.00
17/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1657	2	1657	2	0.00
17/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1742	2	1742	2	0.00
17/05/2011	R203 On 03-May-12			Bond Future	8.67	98.9873	8.6650	98.9873	0.00
17/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2514	2	2514	2	0.00
17/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2637	2	2637	2	0.00
17/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2396	2	2396	2	0.00
17/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2250	2	2250	2	0.00
17/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2076	2	2076	2	0.00
17/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2160	2	2160	2	0.00
17/05/2011	R204 On 04-August-11			Bond Future	8.39	98.4604	8.3930	98.4604	0.00
17/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	471	0	471	0	0.00
17/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	405	0	405	0	0.00
17/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	545	0	545	0	0.00
17/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2398	3	2398	3	0.00
17/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2807	3	2807	3	0.00
17/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2598	3	2598	3	0.00
17/05/2011	R204 On 03-November-11			Bond Future	8.50	99.9254	8.4980	99.9254	2,134.00
17/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2653	2	2653	2	0.00
17/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2497	2	2497	2	0.00
17/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2814	3	2814	3	0.00
17/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1267	1	1267	1	0.00
17/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1459	2	1459	2	0.00
17/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1360	2	1360	2	0.00
17/05/2011	R204 On 02-February-12			Bond Future	8.61	97.4246	8.6080	97.4246	0.00
17/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3510	3	3510	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3353	3	3353	3	0.00
17/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3670	3	3670	3	0.00
17/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1488	2	1488	2	0.00
17/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1659	2	1659	2	0.00
17/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1572	2	1572	2	0.00
17/05/2011	R204 On 03-May-12			Bond Future	8.73	98.9036	8.7280	98.9036	0.00
17/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2778	3	2778	3	0.00
17/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2647	2	2647	2	0.00
17/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2914	3	2914	3	0.00
17/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2566	3	2566	3	0.00
17/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2783	3	2783	3	0.00
17/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2672	3	2672	3	0.00
17/05/2011	R206 On 04-August-11			Bond Future	7.09	101.2040	7.0850	101.2040	9,866.00
17/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	337	0	337	0	0.00
17/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	388	0	388	0	0.00
17/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	289	0	289	0	0.00
17/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	588	1	588	1	0.00
17/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	465	1	465	1	0.00
17/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	525	1	525	1	0.00
17/05/2011	R206 On 03-November-11			Bond Future	7.20	102.7118	7.2010	102.7118	0.00
17/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1337	1	1337	1	0.00
17/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1415	1	1415	1	0.00
17/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1262	1	1262	1	0.00
17/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	271	0	271	0	0.00
17/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	227	0	227	0	0.00
17/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	247	0	247	0	0.00
17/05/2011	R206 On 02-February-12			Bond Future	7.34	100.5195	7.3380	100.5195	0.00
17/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1523	1	1523	1	0.00
17/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1589	1	1589	1	0.00
17/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1458	1	1458	1	0.00
17/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	377	0	377	0	0.00
17/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	332	0	332	0	0.00
17/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	354	0	354	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R206 On 03-May-12			Bond Future	7.53	102.0479	7.5290	102.0479	0.00
17/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	779	1	779	1	0.00
17/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	823	1	823	1	0.00
17/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	737	1	737	1	0.00
17/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	860	1	860	1	0.00
17/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	790	1	790	1	0.00
17/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	824	1	824	1	0.00
17/05/2011	R207 On 04-August-11			Bond Future	8.49	92.7269	8.4880	92.7269	5,725.00
17/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	758	1	758	1	0.00
17/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	663	1	663	1	0.00
17/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	863	1	863	1	0.00
17/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1934	2	1934	2	0.00
17/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2310	3	2310	3	0.00
17/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2117	2	2117	2	0.00
17/05/2011	R207 On 03-November-11			Bond Future	8.58	94.1095	8.5830	94.1095	600.00
17/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2476	2	2476	2	0.00
17/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2319	2	2319	2	0.00
17/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2639	2	2639	2	0.00
17/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1453	2	1453	2	0.00
17/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1677	2	1677	2	0.00
17/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1562	2	1562	2	0.00
17/05/2011	R207 On 02-February-12			Bond Future	8.68	91.9089	8.6830	91.9089	0.00
17/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3596	3	3596	3	0.00
17/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3435	3	3435	3	0.00
17/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3760	3	3760	3	0.00
17/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1820	2	1820	2	0.00
17/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2018	2	2018	2	0.00
17/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1917	2	1917	2	0.00
17/05/2011	R207 On 03-May-12			Bond Future	8.79	93.3092	8.7940	93.3092	0.00
17/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2828	3	2828	3	0.00
17/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2692	2	2692	2	0.00
17/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2970	3	2970	3	0.00
17/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2939	3	2939	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3183	3	3183	3	0.00
17/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3057	3	3057	3	0.00
17/05/2011	R208 On 04-August-11			Bond Future	8.50	90.5577	8.4980	90.5577	100.00
17/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	795	1	795	1	0.00
17/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	905	1	905	1	0.00
17/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	694	1	694	1	0.00
17/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2509	3	2509	3	0.00
17/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2105	2	2105	2	0.00
17/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2302	3	2302	3	0.00
17/05/2011	R208 On 03-November-11			Bond Future	8.59	88.5107	8.5860	88.5107	5,999.00
17/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2681	2	2681	2	0.00
17/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2855	3	2855	3	0.00
17/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2515	2	2515	2	0.00
17/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1848	2	1848	2	0.00
17/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1609	2	1609	2	0.00
17/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1724	2	1724	2	0.00
17/05/2011	R208 On 02-February-12			Bond Future	8.68	89.8677	8.6760	89.8677	0.00
17/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3862	4	3862	4	0.00
17/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4039	4	4039	4	0.00
17/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3689	3	3689	3	0.00
17/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2134	2	2134	2	0.00
17/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1925	2	1925	2	0.00
17/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2027	2	2027	2	0.00
17/05/2011	R208 On 03-May-12			Bond Future	8.77	87.8368	8.7730	87.8368	0.00
17/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3863	4	3863	4	0.00
17/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4035	4	4035	4	0.00
17/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3695	3	3695	3	0.00
17/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2711	3	2711	3	0.00
17/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2501	3	2501	3	0.00
17/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2603	3	2603	3	0.00
17/05/2011	R209 On 04-August-11			Bond Future	8.92	75.1919	8.9190	75.1919	0.00
17/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	729	1	729	1	0.00
17/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	837	1	837	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8422	8	8422	8	0.00
17/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	632	1	632	1	0.00
17/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4424	5	4424	5	0.00
17/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	104	0	104	0	0.00
17/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3795	4	3795	4	0.00
17/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4102	5	4102	5	0.00
17/05/2011	R209 On 03-November-11			Bond Future	8.99	73.1652	8.9850	73.1652	1,318.00
17/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2125	2	2125	2	0.00
17/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1967	2	1967	2	0.00
17/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2290	2	2290	2	0.00
17/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3731	4	3731	4	0.00
17/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4206	5	4206	5	0.00
17/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3963	4	3963	4	0.00
17/05/2011	R209 On 02-February-12			Bond Future	9.05	74.2853	9.0500	74.2853	0.00
17/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3611	3	3611	3	0.00
17/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3426	3	3426	3	0.00
17/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3802	3	3802	3	0.00
17/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3802	4	3802	4	0.00
17/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4190	5	4190	5	0.00
17/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3991	4	3991	4	0.00
17/05/2011	R209 On 03-May-12			Bond Future	9.12	72.2727	9.1190	72.2727	0.00
17/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3873	4	3873	4	0.00
17/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3694	3	3694	3	0.00
17/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4057	4	4057	4	0.00
17/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4576	5	4576	5	0.00
17/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4976	5	4976	5	0.00
17/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4772	5	4772	5	0.00
17/05/2011	R210 On 04-August-11			Bond Future	130.06	130.0059	130.0594	130.0059	425.00
17/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24059	24	24059	24	0.00
17/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24009	24	24009	24	0.00
17/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24109	24	24109	24	0.00
17/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 04-August-11			Bond Future	1.16	107.1425	1.1560	107.1425	0.00
17/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1872	2	1872	2	0.00
17/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1603	2	1603	2	0.00
17/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2141	2	2141	2	0.00
17/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 03-November-11			Bond Future	0.91	108.7417	0.9110	108.7417	539.00
17/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1788	2	1788	2	0.00
17/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2049	2	2049	2	0.00
17/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1526	1	1526	1	0.00
17/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 04-August-11			Bond Future	2.15	105.6259	2.1510	105.6259	2,772.00
17/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3299	3	3299	3	0.00
17/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3762	4	3762	4	0.00
17/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2834	3	2834	3	0.00
17/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 03-November-11			Bond Future	2.04	107.1940	2.0440	107.1940	240.00
17/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4243	4	4243	4	0.00
17/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4696	5	4696	5	0.00
17/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3787	4	3787	4	0.00
17/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11			Bond Future	8.92	84.8117	8.9240	84.8117	0.00
17/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00

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17/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8303	9	8303	9	0.00
17/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7394	8	7394	8	0.00
17/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7847	8	7847	8	0.00
17/05/2011	R213 On 03-November-11			Bond Future	9.00	82.5401	8.9970	82.5401	0.00
17/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2373	3	2373	3	0.00
17/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1562	2	1562	2	0.00
17/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1966	3	1966	3	0.00
17/05/2011	R213 On 02-February-12			Bond Future	9.07	83.7984	9.0730	83.7984	0.00
17/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	956	2	956	2	0.00
17/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	178	1	178	1	0.00
17/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	565	1	565	1	0.00
17/05/2011	R213 On 03-May-12			Bond Future	9.15	81.5332	9.1480	81.5332	0.00
17/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	769	0	769	0	0.00
17/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1142	0	1142	0	0.00
17/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	394	0	394	0	0.00
17/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/05/2011	TRT1 On 04-August-11			Index Future	348.74	347.1330	348.7380	347.1330	100.00
17/05/2011	TRT1 On 03-November-11			Index Future	353.41	351.7820	353.4090	351.7820	0.00
19/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	AL7T On 04-August-11			Index Future	385.74	383.4080	385.7420	383.4080	30.00
19/05/2011	AL7T On 03-November-11			Index Future	391.55	389.1800	391.5490	389.1800	0.00
19/05/2011	ALBI On 04-August-11			Index Future	354.26	352.0960	354.2630	352.0960	1,019.00
19/05/2011	ALBI On 03-November-11			Index Future	359.60	357.3960	359.5960	357.3960	0.00
19/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CRD1 On 04-August-11			Index Future	159.87	159.2150	159.8690	159.2150	2.00
19/05/2011	CRD1 On 03-November-11			Index Future	162.01	161.3480	162.0120	161.3480	0.00
19/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	GOVI On 04-August-11			GOVI	355.17	353.0970	355.1670	353.0970	179.00
19/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	71670	5	71670	5	0.00
19/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	71770	5	71770	5	0.00
19/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	71570	5	71570	5	0.00
19/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 03-November-11			GOVI	360.51	358.4120	360.5140	358.4120	0.00
19/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	35140	1	35140	1	0.00
19/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	35040	1	35040	1	0.00
19/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	35240	1	35240	1	0.00
19/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2011	IGOV On 04-August-11			Index Future	154.51	154.4570	154.5140	154.4570	977.00
19/05/2011	IGOV On 03-November-11			Index Future	156.84	156.7820	156.8400	156.7820	0.00
19/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
19/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	3,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3700	5.6100	94.3700	4,000.00
19/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3000	5.6600	94.3000	0.00
19/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2200	5.7200	94.2200	14,200.00
19/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.86	94.0500	5.8600	94.0500	0.00
19/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.06	8.6600	6.0600	8.6600	0.00
19/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.19	93.7400	6.1900	93.7400	5,591.00
19/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.57	93.3200	6.5700	93.3200	1,090.00
19/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.93	92.9400	6.9300	92.9400	2,890.00
19/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.28	92.5800	7.2800	92.5800	44,710.00
19/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.61	92.2300	7.6100	92.2300	490.00
19/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.87	91.9800	7.8700	91.9800	290.00
19/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2011	OTH1 On 04-August-11			Index Future	349.01	346.3160	349.0060	346.3160	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	OTH1 On 03-November-11			Index Future	354.26	351.5300	354.2600	351.5300	0.00
19/05/2011	R157 On 04-August-11			Bond Future	7.64	125.2678	7.6430	125.2678	6,655.00
19/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	601	0	601	0	1,000.00
19/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	685	1	685	1	0.00
19/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	525	0	525	0	0.00
19/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	241	0	241	0	1,320.00
19/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	775	1	775	1	440.00
19/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1204	1	1204	1	0.00
19/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2342	2	2342	2	0.00
19/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	198	0	198	0	1,320.00
19/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	595	1	595	1	440.00
19/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	943	1	943	1	0.00
19/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1279	2	1279	2	0.00
19/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1982	2	1982	2	0.00
19/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1048	1	1048	1	0.00
19/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1159	1	1159	1	0.00
19/05/2011	R157 On 03-November-11			Bond Future	7.77	120.3233	7.7670	120.3233	3,358.00
19/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2308	2	2308	2	0.00
19/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2441	2	2441	2	0.00
19/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2178	2	2178	2	0.00
19/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	609	1	609	1	0.00
19/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	513	1	513	1	0.00
19/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	559	1	559	1	0.00
19/05/2011	R157 On 02-February-12			Bond Future	7.91	122.1647	7.9060	122.1647	0.00
19/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2767	2	2767	2	0.00
19/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2647	2	2647	2	0.00
19/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2889	3	2889	3	0.00
19/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	718	1	718	1	0.00
19/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	810	1	810	1	0.00
19/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	763	1	763	1	0.00
19/05/2011	R157 On 03-May-12			Bond Future	8.06	117.2116	8.0640	117.2116	0.00
19/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2029	2	2029	2	0.00
19/05/2011	R157 On 03-May-12	8.20	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
19/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2124	2	2124	2	0.00
19/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1379	2	1379	2	0.00
19/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1507	2	1507	2	0.00
19/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1441	2	1441	2	0.00
19/05/2011	R186 On 04-August-11			Bond Future	8.57	116.6407	8.5670	116.6407	21,627.00
19/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1122	1	1122	1	0.00
19/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1278	1	1278	1	0.00
19/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	981	1	981	1	0.00
19/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1448	1	1448	1	600.00
19/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3030	2	3030	2	200.00
19/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4547	4	4547	4	0.00
19/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10149	9	10149	9	0.00
19/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	124	0	124	0	600.00
19/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1008	1	1008	1	200.00
19/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1783	2	1783	2	0.00
19/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4526	5	4526	5	0.00
19/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3525	4	3525	4	0.00
19/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3841	5	3841	5	0.00
19/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4175	5	4175	5	0.00
19/05/2011	R186 On 03-November-11			Bond Future	8.64	118.3789	8.6420	118.3789	13,789.00
19/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5432	5	5432	5	0.00
19/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5726	5	5726	5	0.00
19/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5144	4	5144	4	0.00
19/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4063	3	4063	3	5,600.00
19/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2336	3	2336	3	0.00
19/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3067	4	3067	4	0.00
19/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2028	2	2028	2	0.00
19/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2178	3	2178	3	0.00
19/05/2011	R186 On 02-February-12			Bond Future	8.72	114.8997	8.7180	114.8997	2,500.00
19/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5907	5	5907	5	0.00
19/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6176	6	6176	6	0.00
19/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5645	5	5645	5	0.00
19/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3558	4	3558	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3207	4	3207	4	0.00
19/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3378	4	3378	4	0.00
19/05/2011	R186 On 03-May-12			Bond Future	8.80	116.6463	8.7980	116.6463	0.00
19/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6079	5	6079	5	0.00
19/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6339	6	6339	6	0.00
19/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5828	5	5828	5	0.00
19/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4480	5	4480	5	0.00
19/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4117	5	4117	5	0.00
19/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4293	5	4293	5	0.00
19/05/2011	R189 On 04-August-11			Bond Future	212.56	212.5352	212.5567	212.5352	0.00
19/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	557	1	557	1	0.00
19/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	607	1	607	1	0.00
19/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	507	0	507	0	0.00
19/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R197 On 04-August-11			Bond Future	233.36	233.3241	233.3567	233.3241	0.00
19/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1857	2	1857	2	0.00
19/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1807	2	1807	2	0.00
19/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1907	2	1907	2	0.00
19/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R201 On 04-August-11			Bond Future	7.22	105.3728	7.2170	105.3728	170.00
19/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	670	1	670	1	0.00
19/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	0	591	0	0.00
19/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	753	1	753	1	0.00
19/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	502	1	502	1	0.00
19/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	642	1	642	1	0.00
19/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	570	1	570	1	0.00
19/05/2011	R201 On 03-November-11			Bond Future	7.32	106.9438	7.3190	106.9438	695.00
19/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2148	2	2148	2	0.00
19/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2037	2	2037	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2261	2	2261	2	0.00
19/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	231	0	231	0	0.00
19/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	282	0	282	0	0.00
19/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	255	0	255	0	0.00
19/05/2011	R201 On 02-February-12			Bond Future	7.43	104.1683	7.4290	104.1683	0.00
19/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2538	2	2538	2	0.00
19/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2439	2	2439	2	0.00
19/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2638	2	2638	2	0.00
19/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	407	0	407	0	0.00
19/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	461	1	461	1	0.00
19/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	433	1	433	1	0.00
19/05/2011	R201 On 03-May-12			Bond Future	7.56	105.7547	7.5640	105.7547	0.00
19/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1474	1	1474	1	0.00
19/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1402	1	1402	1	0.00
19/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1548	1	1548	1	0.00
19/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	988	1	988	1	0.00
19/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1079	1	1079	1	0.00
19/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1033	1	1033	1	0.00
19/05/2011	R202 On 04-August-11			Bond Future	0.15	172.9692	0.1510	172.9692	10,128.00
19/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23485	23	23485	23	0.00
19/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24744	25	24744	25	0.00
19/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22213	22	22213	22	0.00
19/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 03-November-11			Bond Future	0.07	175.5533	0.0680	175.5533	400.00
19/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12508	13	12508	13	0.00
19/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13885	14	13885	14	0.00
19/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11116	11	11116	11	0.00
19/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R203 On 04-August-11			Bond Future	8.17	103.1398	8.1740	103.1398	824.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	713	1	713	1	0.00
19/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	811	1	811	1	0.00
19/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	624	0	624	0	0.00
19/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1693	2	1693	2	0.00
19/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1401	2	1401	2	0.00
19/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1542	2	1542	2	0.00
19/05/2011	R203 On 03-November-11			Bond Future	8.29	100.5148	8.2850	100.5148	1,630.00
19/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2166	2	2166	2	0.00
19/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2307	2	2307	2	0.00
19/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2031	2	2031	2	0.00
19/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1282	2	1282	2	0.00
19/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1107	1	1107	1	0.00
19/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1191	1	1191	1	0.00
19/05/2011	R203 On 02-February-12			Bond Future	8.41	102.0501	8.4050	102.0501	0.00
19/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3013	3	3013	3	0.00
19/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3151	3	3151	3	0.00
19/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2877	3	2877	3	0.00
19/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1596	2	1596	2	0.00
19/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1440	2	1440	2	0.00
19/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1516	2	1516	2	0.00
19/05/2011	R203 On 03-May-12			Bond Future	8.53	99.4445	8.5340	99.4445	0.00
19/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2811	3	2811	3	0.00
19/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2686	2	2686	2	0.00
19/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2941	3	2941	3	0.00
19/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1832	2	1832	2	0.00
19/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1992	2	1992	2	0.00
19/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1910	2	1910	2	0.00
19/05/2011	R204 On 04-August-11			Bond Future	8.29	98.9501	8.2880	98.9501	0.00
19/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	617	0	617	0	0.00
19/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	535	0	535	0	0.00
19/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	708	1	708	1	0.00
19/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1999	2	1999	2	0.00
19/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2374	3	2374	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2182	3	2182	3	0.00
19/05/2011	R204 On 03-November-11			Bond Future	8.39	100.4257	8.3880	100.4257	2,133.00
19/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3006	3	3006	3	0.00
19/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2838	2	2838	2	0.00
19/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3178	3	3178	3	0.00
19/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1060	1	1060	1	0.00
19/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1228	1	1228	1	0.00
19/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1142	1	1142	1	0.00
19/05/2011	R204 On 02-February-12			Bond Future	8.49	97.9288	8.4920	97.9288	0.00
19/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3883	4	3883	4	0.00
19/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3717	3	3717	3	0.00
19/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4052	4	4052	4	0.00
19/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1287	1	1287	1	0.00
19/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1440	2	1440	2	0.00
19/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1362	2	1362	2	0.00
19/05/2011	R204 On 03-May-12			Bond Future	8.61	99.4197	8.6070	99.4197	0.00
19/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3086	3	3086	3	0.00
19/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3230	3	3230	3	0.00
19/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2947	3	2947	3	0.00
19/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2495	3	2495	3	0.00
19/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2295	3	2295	3	0.00
19/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2392	3	2392	3	0.00
19/05/2011	R206 On 04-August-11			Bond Future	6.99	101.4335	6.9850	101.4335	9,866.00
19/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	436	0	436	0	0.00
19/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	496	0	496	0	0.00
19/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	379	0	379	0	0.00
19/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	457	1	457	1	0.00
19/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	352	0	352	0	0.00
19/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	403	1	403	1	0.00
19/05/2011	R206 On 03-November-11			Bond Future	7.09	102.9433	7.0880	102.9433	0.00
19/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1508	1	1508	1	0.00
19/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1590	1	1590	1	0.00
19/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1430	1	1430	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	213	0	213	0	0.00
19/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	176	0	176	0	0.00
19/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	192	0	192	0	0.00
19/05/2011	R206 On 02-February-12			Bond Future	7.21	100.7541	7.2100	100.7541	0.00
19/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1690	2	1690	2	0.00
19/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1759	2	1759	2	0.00
19/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1622	1	1622	1	0.00
19/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	312	0	312	0	0.00
19/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	274	0	274	0	0.00
19/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	293	0	293	0	0.00
19/05/2011	R206 On 03-May-12			Bond Future	7.38	102.2875	7.3810	102.2875	0.00
19/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	897	1	897	1	0.00
19/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	850	1	850	1	0.00
19/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	944	1	944	1	0.00
19/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	680	1	680	1	0.00
19/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	742	1	742	1	0.00
19/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	711	1	711	1	0.00
19/05/2011	R207 On 04-August-11			Bond Future	8.38	93.1555	8.3780	93.1555	5,725.00
19/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	982	1	982	1	0.00
19/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	866	1	866	1	0.00
19/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1107	1	1107	1	0.00
19/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1553	2	1553	2	0.00
19/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1888	2	1888	2	0.00
19/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1716	2	1716	2	0.00
19/05/2011	R207 On 03-November-11			Bond Future	8.47	94.5435	8.4680	94.5435	600.00
19/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2851	2	2851	2	0.00
19/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2681	2	2681	2	0.00
19/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3027	3	3027	3	0.00
19/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1205	1	1205	1	0.00
19/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1403	2	1403	2	0.00
19/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1300	2	1300	2	0.00
19/05/2011	R207 On 02-February-12			Bond Future	8.56	92.3523	8.5640	92.3523	0.00
19/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3990	4	3990	4	0.00

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19/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3820	3	3820	3	0.00
19/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4164	4	4164	4	0.00
19/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1583	2	1583	2	0.00
19/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1763	2	1763	2	0.00
19/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1671	2	1671	2	0.00
19/05/2011	R207 On 03-May-12			Bond Future	8.67	93.7555	8.6690	93.7555	0.00
19/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3160	3	3160	3	0.00
19/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3311	3	3311	3	0.00
19/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3015	3	3015	3	0.00
19/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2852	3	2852	3	0.00
19/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2626	3	2626	3	0.00
19/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2736	3	2736	3	0.00
19/05/2011	R208 On 04-August-11			Bond Future	8.39	91.0727	8.3940	91.0727	100.00
19/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1014	1	1014	1	0.00
19/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1145	1	1145	1	0.00
19/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	893	1	893	1	0.00
19/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2080	3	2080	3	0.00
19/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1717	2	1717	2	0.00
19/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1893	2	1893	2	0.00
19/05/2011	R208 On 03-November-11			Bond Future	8.48	89.0316	8.4780	89.0316	5,998.00
19/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3054	3	3054	3	0.00
19/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3241	3	3241	3	0.00
19/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2874	3	2874	3	0.00
19/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1570	2	1570	2	0.00
19/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1358	2	1358	2	0.00
19/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1460	2	1460	2	0.00
19/05/2011	R208 On 02-February-12			Bond Future	8.56	90.3937	8.5630	90.3937	0.00
19/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4265	4	4265	4	0.00
19/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4451	4	4451	4	0.00
19/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4082	4	4082	4	0.00
19/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1875	2	1875	2	0.00
19/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1686	2	1686	2	0.00
19/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1779	2	1779	2	0.00

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19/05/2011	R208 On 03-May-12			Bond Future	8.66	88.3725	8.6560	88.3725	0.00
19/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4247	4	4247	4	0.00
19/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4070	4	4070	4	0.00
19/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4427	4	4427	4	0.00
19/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2234	3	2234	3	0.00
19/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2427	3	2427	3	0.00
19/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2329	3	2329	3	0.00
19/05/2011	R209 On 04-August-11			Bond Future	8.80	75.8013	8.7950	75.8013	0.00
19/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	991	1	991	1	0.00
19/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1126	1	1126	1	0.00
19/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9353	8	9353	8	0.00
19/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	867	1	867	1	0.00
19/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3686	4	3686	4	0.00
19/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	62	0	62	0	0.00
19/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3111	4	3111	4	0.00
19/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3391	4	3391	4	0.00
19/05/2011	R209 On 03-November-11			Bond Future	8.86	73.7822	8.8580	73.7822	1,318.00
19/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2548	2	2548	2	0.00
19/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2370	2	2370	2	0.00
19/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2734	2	2734	2	0.00
19/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3191	4	3191	4	0.00
19/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3625	4	3625	4	0.00
19/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3402	4	3402	4	0.00
19/05/2011	R209 On 02-February-12			Bond Future	8.92	74.9171	8.9200	74.9171	0.00
19/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4124	4	4124	4	0.00
19/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3923	3	3923	3	0.00
19/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4331	4	4331	4	0.00
19/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3335	4	3335	4	0.00
19/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3691	4	3691	4	0.00
19/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3509	4	3509	4	0.00
19/05/2011	R209 On 03-May-12			Bond Future	8.99	72.9113	8.9850	72.9113	0.00
19/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4382	4	4382	4	0.00
19/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4581	4	4581	4	0.00

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19/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4189	4	4189	4	0.00
19/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4457	5	4457	5	0.00
19/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4087	5	4087	5	0.00
19/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4267	5	4267	5	0.00
19/05/2011	R210 On 04-August-11			Bond Future	130.08	130.0594	130.0773	130.0594	425.00
19/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24077	24	24077	24	0.00
19/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24127	24	24127	24	0.00
19/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24027	24	24027	24	0.00
19/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 04-August-11			Bond Future	1.18	107.1755	1.1840	107.1755	0.00
19/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1719	2	1719	2	0.00
19/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1988	2	1988	2	0.00
19/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1449	2	1449	2	0.00
19/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 03-November-11			Bond Future	0.94	108.7736	0.9410	108.7736	539.00
19/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1628	2	1628	2	0.00
19/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1889	2	1889	2	0.00
19/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1367	2	1367	2	0.00
19/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 04-August-11			Bond Future	2.15	105.6644	2.1500	105.6644	2,772.00
19/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3309	3	3309	3	0.00
19/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2843	3	2843	3	0.00
19/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3772	4	3772	4	0.00
19/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 03-November-11			Bond Future	2.04	107.2321	2.0420	107.2321	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4262	4	4262	4	0.00
19/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4715	5	4715	5	0.00
19/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3806	4	3806	4	0.00
19/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11			Bond Future	8.80	85.4423	8.7950	85.4423	0.00
19/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7270	8	7270	8	0.00
19/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6362	7	6362	7	0.00
19/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6814	8	6814	8	0.00
19/05/2011	R213 On 03-November-11			Bond Future	8.87	83.1775	8.8650	83.1775	0.00
19/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1331	2	1331	2	0.00
19/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	520	2	520	2	0.00
19/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	924	2	924	2	0.00
19/05/2011	R213 On 02-February-12			Bond Future	8.94	84.4493	8.9370	84.4493	0.00
19/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	493	0	493	0	0.00
19/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	881	0	881	0	0.00
19/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	102	0	102	0	0.00
19/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	1	0	1	0.00
19/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	1	0	1	0.00
19/05/2011	R213 On 03-May-12			Bond Future	9.01	82.1901	9.0070	82.1901	0.00
19/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1851	1	1851	1	0.00
19/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2224	1	2224	1	0.00
19/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1476	0	1476	0	0.00
19/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/05/2011	TRT1 On 04-August-11			Index Future	350.83	348.7380	350.8340	348.7380	100.00
19/05/2011	TRT1 On 03-November-11			Index Future	355.54	353.4090	355.5360	353.4090	0.00
20/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	AL7T On 04-August-11			Index Future	385.72	385.7420	385.7200	385.7420	30.00
20/05/2011	AL7T On 03-November-11			Index Future	391.53	391.5490	391.5260	391.5490	0.00
20/05/2011	ALBI On 04-August-11			Index Future	354.63	354.2630	354.6260	354.2630	1,019.00
20/05/2011	ALBI On 03-November-11			Index Future	359.97	359.5960	359.9650	359.5960	0.00
20/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CRD1 On 04-August-11			Index Future	159.91	159.8690	159.9140	159.8690	2.00
20/05/2011	CRD1 On 03-November-11			Index Future	162.06	162.0120	162.0580	162.0120	0.00
20/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	GOVI On 04-August-11			GOVI	355.47	355.1670	355.4690	355.1670	179.00
20/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	74690	7	74690	7	0.00
20/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	74790	7	74790	7	0.00
20/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	74590	7	74590	7	0.00
20/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 03-November-11			GOVI	360.82	360.5140	360.8210	360.5140	0.00
20/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	38210	4	38210	4	0.00
20/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	38110	4	38110	4	0.00
20/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	38310	4	38310	4	0.00
20/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
20/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	IGOV On 04-August-11			Index Future	154.59	154.5140	154.5940	154.5140	977.00
20/05/2011	IGOV On 03-November-11			Index Future	156.92	156.8400	156.9210	156.8400	0.00
20/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
20/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	3,890.00
20/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	4,000.00
20/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
20/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	14,200.00
20/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1400	5.8400	94.1400	0.00
20/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	93.9400	6.0300	93.9400	0.00
20/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.8100	6.1300	93.8100	5,591.00
20/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.4300	6.5200	93.4300	1,090.00
20/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.0700	6.8600	93.0700	2,890.00
20/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.19	92.7200	7.1900	92.7200	44,710.00
20/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.53	92.3900	7.5300	92.3900	490.00
20/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.80	92.1300	7.8000	92.1300	290.00
20/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/05/2011	JN05 On 04-August-11	7.25	Put	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
20/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2011	OTH1 On 04-August-11			Index Future	349.70	349.0060	349.6990	349.0060	3.00
20/05/2011	OTH1 On 03-November-11			Index Future	354.96	354.2600	354.9630	354.2600	0.00
20/05/2011	R157 On 04-August-11			Bond Future	7.65	125.6874	7.6520	125.6874	6,655.00
20/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	582	1	582	1	1,000.00
20/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	664	1	664	1	0.00
20/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	507	1	507	1	0.00
20/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	230	0	230	0	1,320.00
20/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	753	1	753	1	440.00
20/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1177	1	1177	1	0.00
20/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2309	2	2309	2	0.00
20/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	200	0	200	0	1,320.00
20/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	603	1	603	1	440.00
20/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	956	1	956	1	0.00
20/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1297	1	1297	1	0.00
20/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2006	2	2006	2	0.00
20/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1062	1	1062	1	0.00
20/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1175	1	1175	1	0.00
20/05/2011	R157 On 03-November-11			Bond Future	7.78	120.7499	7.7770	120.7499	3,358.00
20/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2278	2	2278	2	0.00
20/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2411	2	2411	2	0.00
20/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2149	2	2149	2	0.00
20/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	616	1	616	1	0.00
20/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	520	1	520	1	0.00
20/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	566	1	566	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R157 On 02-February-12			Bond Future	7.92	122.5969	7.9180	122.5969	0.00
20/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2736	3	2736	3	0.00
20/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2616	3	2616	3	0.00
20/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2857	3	2857	3	0.00
20/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	727	1	727	1	0.00
20/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	820	1	820	1	0.00
20/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	773	1	773	1	0.00
20/05/2011	R157 On 03-May-12			Bond Future	8.08	117.6513	8.0760	117.6513	0.00
20/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2005	2	2005	2	0.00
20/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1914	2	1914	2	0.00
20/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2099	2	2099	2	0.00
20/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1392	1	1392	1	0.00
20/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1522	2	1522	2	0.00
20/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1455	1	1455	1	0.00
20/05/2011	R186 On 04-August-11			Bond Future	8.53	117.7573	8.5300	117.7573	21,627.00
20/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1221	1	1221	1	0.00
20/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1387	1	1387	1	0.00
20/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	1070	1	1070	1	0.00
20/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1568	1	1568	1	600.00
20/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3227	3	3227	3	200.00
20/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4794	5	4794	5	0.00
20/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10481	10	10481	10	0.00
20/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	106	0	106	0	600.00
20/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	905	1	905	1	200.00
20/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1630	2	1630	2	0.00
20/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4264	5	4264	5	0.00
20/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3295	4	3295	4	0.00
20/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3600	4	3600	4	0.00
20/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	3923	4	3923	4	0.00
20/05/2011	R186 On 03-November-11			Bond Future	8.60	119.5124	8.6040	119.5124	13,789.00
20/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5656	5	5656	5	0.00
20/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5957	6	5957	6	0.00
20/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5362	5	5362	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
20/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4253	4	4253	4	5,600.00
20/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2201	2	2201	2	0.00
20/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2903	3	2903	3	0.00
20/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1905	2	1905	2	0.00
20/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2048	2	2048	2	0.00
20/05/2011	R186 On 02-February-12			Bond Future	8.68	116.0488	8.6790	116.0488	2,500.00
20/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	6117	6	6117	6	0.00
20/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6391	6	6391	6	0.00
20/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5850	6	5850	6	0.00
20/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3407	4	3407	4	0.00
20/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3066	3	3066	3	0.00
20/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3232	3	3232	3	0.00
20/05/2011	R186 On 03-May-12			Bond Future	8.76	117.8183	8.7580	117.8183	0.00
20/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6280	6	6280	6	0.00
20/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6545	6	6545	6	0.00
20/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	6025	6	6025	6	0.00
20/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4318	4	4318	4	0.00
20/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	3964	4	3964	4	0.00
20/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4135	4	4135	4	0.00
20/05/2011	R189 On 04-August-11			Bond Future	212.58	212.5567	212.5780	212.5567	0.00
20/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	578	1	578	1	0.00
20/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	628	1	628	1	0.00
20/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	528	1	528	1	0.00
20/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R197 On 04-August-11			Bond Future	233.39	233.3567	233.3888	233.3567	0.00
20/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1889	2	1889	2	0.00
20/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1839	2	1839	2	0.00
20/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1939	2	1939	2	0.00
20/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R201 On 04-August-11			Bond Future	7.23	105.6866	7.2320	105.6866	170.00
20/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	642	1	642	1	0.00
20/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	565	1	565	1	0.00
20/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	724	1	724	1	0.00
20/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	519	1	519	1	0.00
20/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	662	1	662	1	0.00
20/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	588	1	588	1	0.00
20/05/2011	R201 On 03-November-11			Bond Future	7.34	107.2580	7.3350	107.2580	695.00
20/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2110	2	2110	2	0.00
20/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2000	2	2000	2	0.00
20/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2223	2	2223	2	0.00
20/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	238	0	238	0	0.00
20/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	290	0	290	0	0.00
20/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	262	0	262	0	0.00
20/05/2011	R201 On 02-February-12			Bond Future	7.45	104.4897	7.4470	104.4897	0.00
20/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2501	3	2501	3	0.00
20/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2403	2	2403	2	0.00
20/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	2600	3	0.00
20/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	416	0	416	0	0.00
20/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	472	0	472	0	0.00
20/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	443	0	443	0	0.00
20/05/2011	R201 On 03-May-12			Bond Future	7.58	106.0801	7.5840	106.0801	0.00
20/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1445	1	1445	1	0.00
20/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1374	1	1374	1	0.00
20/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1519	2	1519	2	0.00
20/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1007	1	1007	1	0.00
20/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1099	1	1099	1	0.00
20/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1051	1	1051	1	0.00
20/05/2011	R202 On 04-August-11			Bond Future	0.15	172.9993	0.1510	172.9993	10,128.00
20/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23485	23	23485	23	0.00
20/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24744	25	24744	25	0.00
20/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22213	22	22213	22	0.00
20/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 03-November-11			Bond Future	0.07	175.5533	0.0670	175.5533	400.00
20/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12538	13	12538	13	0.00
20/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13915	14	13915	14	0.00
20/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11146	11	11146	11	0.00
20/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R203 On 04-August-11			Bond Future	8.16	103.6642	8.1620	103.6642	824.00
20/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	729	1	729	1	0.00
20/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	828	1	828	1	0.00
20/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	638	1	638	1	0.00
20/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1650	2	1650	2	0.00
20/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1361	1	1361	1	0.00
20/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1501	2	1501	2	0.00
20/05/2011	R203 On 03-November-11			Bond Future	8.27	101.0467	8.2730	101.0467	1,630.00
20/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2195	2	2195	2	0.00
20/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2337	2	2337	2	0.00
20/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2058	2	2058	2	0.00
20/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1254	1	1254	1	0.00
20/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1082	1	1082	1	0.00
20/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1165	1	1165	1	0.00
20/05/2011	R203 On 02-February-12			Bond Future	8.39	102.5912	8.3920	102.5912	0.00
20/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3044	3	3044	3	0.00
20/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3183	3	3183	3	0.00
20/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2908	3	2908	3	0.00
20/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1570	2	1570	2	0.00
20/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1415	1	1415	1	0.00
20/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1490	2	1490	2	0.00
20/05/2011	R203 On 03-May-12			Bond Future	8.52	99.9925	8.5210	99.9925	0.00
20/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2839	3	2839	3	0.00
20/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2713	3	2713	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2970	3	2970	3	0.00
20/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1807	2	1807	2	0.00
20/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1965	2	1965	2	0.00
20/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1883	2	1883	2	0.00
20/05/2011	R204 On 04-August-11			Bond Future	8.29	99.5129	8.2920	99.5129	0.00
20/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	603	1	603	1	0.00
20/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	523	1	523	1	0.00
20/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	693	1	693	1	0.00
20/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2005	2	2005	2	0.00
20/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2384	2	2384	2	0.00
20/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2189	2	2189	2	0.00
20/05/2011	R204 On 03-November-11			Bond Future	8.39	100.9970	8.3920	100.9970	2,133.00
20/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2987	3	2987	3	0.00
20/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2819	3	2819	3	0.00
20/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3158	3	3158	3	0.00
20/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1060	1	1060	1	0.00
20/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1230	1	1230	1	0.00
20/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1143	1	1143	1	0.00
20/05/2011	R204 On 02-February-12			Bond Future	8.50	98.5118	8.4970	98.5118	0.00
20/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3862	4	3862	4	0.00
20/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3697	4	3697	4	0.00
20/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4031	4	4031	4	0.00
20/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1291	1	1291	1	0.00
20/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1445	1	1445	1	0.00
20/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1366	1	1366	1	0.00
20/05/2011	R204 On 03-May-12			Bond Future	8.61	100.0074	8.6110	100.0074	0.00
20/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3071	3	3071	3	0.00
20/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3216	3	3216	3	0.00
20/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2932	3	2932	3	0.00
20/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2499	2	2499	2	0.00
20/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2300	2	2300	2	0.00
20/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2396	2	2396	2	0.00
20/05/2011	R206 On 04-August-11			Bond Future	7.01	101.6548	7.0060	101.6548	9,866.00

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20/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	410	0	410	0	0.00
20/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	468	0	468	0	0.00
20/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	354	0	354	0	0.00
20/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	478	0	478	0	0.00
20/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	371	0	371	0	0.00
20/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	423	0	423	0	0.00
20/05/2011	R206 On 03-November-11			Bond Future	7.11	103.1694	7.1110	103.1694	0.00
20/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1471	2	1471	2	0.00
20/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1552	2	1552	2	0.00
20/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1393	1	1393	1	0.00
20/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	222	0	222	0	0.00
20/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	184	0	184	0	0.00
20/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	201	0	201	0	0.00
20/05/2011	R206 On 02-February-12			Bond Future	7.24	100.9822	7.2370	100.9822	0.00
20/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1652	2	1652	2	0.00
20/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1721	2	1721	2	0.00
20/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1585	2	1585	2	0.00
20/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	324	0	324	0	0.00
20/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	284	0	284	0	0.00
20/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	303	0	303	0	0.00
20/05/2011	R206 On 03-May-12			Bond Future	7.41	102.5185	7.4120	102.5185	0.00
20/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	869	1	869	1	0.00
20/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	824	1	824	1	0.00
20/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	916	1	916	1	0.00
20/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	701	1	701	1	0.00
20/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	765	1	765	1	0.00
20/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	732	1	732	1	0.00
20/05/2011	R207 On 04-August-11			Bond Future	8.38	93.7803	8.3820	93.7803	5,725.00
20/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	964	1	964	1	0.00
20/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	849	1	849	1	0.00
20/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1088	1	1088	1	0.00
20/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1557	2	1557	2	0.00
20/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1894	2	1894	2	0.00

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20/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1721	2	1721	2	0.00
20/05/2011	R207 On 03-November-11			Bond Future	8.47	95.1798	8.4730	95.1798	600.00
20/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2828	3	2828	3	0.00
20/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2658	3	2658	3	0.00
20/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3004	3	3004	3	0.00
20/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1210	1	1210	1	0.00
20/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1408	1	1408	1	0.00
20/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1305	1	1305	1	0.00
20/05/2011	R207 On 02-February-12			Bond Future	8.57	92.9927	8.5680	92.9927	0.00
20/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3971	4	3971	4	0.00
20/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3801	4	3801	4	0.00
20/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4145	4	4145	4	0.00
20/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1586	2	1586	2	0.00
20/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1765	2	1765	2	0.00
20/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1673	2	1673	2	0.00
20/05/2011	R207 On 03-May-12			Bond Future	8.67	94.4092	8.6740	94.4092	0.00
20/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3142	3	3142	3	0.00
20/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3292	3	3292	3	0.00
20/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2997	3	2997	3	0.00
20/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2861	3	2861	3	0.00
20/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2633	3	2633	3	0.00
20/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2744	3	2744	3	0.00
20/05/2011	R208 On 04-August-11			Bond Future	8.39	91.7006	8.3930	91.7006	100.00
20/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1007	1	1007	1	0.00
20/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1138	1	1138	1	0.00
20/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	886	1	886	1	0.00
20/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2067	2	2067	2	0.00
20/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1704	2	1704	2	0.00
20/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1880	2	1880	2	0.00
20/05/2011	R208 On 03-November-11			Bond Future	8.48	89.6691	8.4770	89.6691	5,998.00
20/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3052	3	3052	3	0.00
20/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3239	3	3239	3	0.00
20/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2872	3	2872	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1562	2	1562	2	0.00
20/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1350	1	1350	1	0.00
20/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1452	1	1452	1	0.00
20/05/2011	R208 On 02-February-12			Bond Future	8.56	91.0453	8.5630	91.0453	0.00
20/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4260	4	4260	4	0.00
20/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4446	4	4446	4	0.00
20/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4077	4	4077	4	0.00
20/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1870	2	1870	2	0.00
20/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1681	2	1681	2	0.00
20/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1774	2	1774	2	0.00
20/05/2011	R208 On 03-May-12			Bond Future	8.66	89.0309	8.6550	89.0309	0.00
20/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4246	4	4246	4	0.00
20/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4069	4	4069	4	0.00
20/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4426	4	4426	4	0.00
20/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2228	2	2228	2	0.00
20/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2421	2	2421	2	0.00
20/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2322	2	2322	2	0.00
20/05/2011	R209 On 04-August-11			Bond Future	8.73	76.7744	8.7280	76.7744	0.00
20/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1163	1	1163	1	0.00
20/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1314	1	1314	1	0.00
20/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9872	9	9872	9	0.00
20/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	1023	1	1023	1	0.00
20/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3308	4	3308	4	0.00
20/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	46	0	46	0	0.00
20/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2764	3	2764	3	0.00
20/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3029	3	3029	3	0.00
20/05/2011	R209 On 03-November-11			Bond Future	8.79	74.7666	8.7890	74.7666	1,318.00
20/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2805	3	2805	3	0.00
20/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2615	2	2615	2	0.00
20/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	3003	3	3003	3	0.00
20/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2916	3	2916	3	0.00
20/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3326	4	3326	4	0.00
20/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3115	3	3115	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R209 On 02-February-12			Bond Future	8.85	75.9128	8.8490	75.9128	0.00
20/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4428	4	4428	4	0.00
20/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4218	4	4218	4	0.00
20/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4644	4	4644	4	0.00
20/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3095	3	3095	3	0.00
20/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3433	4	3433	4	0.00
20/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3260	4	3260	4	0.00
20/05/2011	R209 On 03-May-12			Bond Future	8.91	73.9247	8.9120	73.9247	0.00
20/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4681	4	4681	4	0.00
20/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4888	5	4888	5	0.00
20/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4481	4	4481	4	0.00
20/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4188	4	4188	4	0.00
20/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3832	4	3832	4	0.00
20/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4005	4	4005	4	0.00
20/05/2011	R210 On 04-August-11			Bond Future	130.45	130.0773	130.4475	130.0773	425.00
20/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24447	24	24447	24	0.00
20/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24497	24	24497	24	0.00
20/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24397	24	24397	24	0.00
20/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0217	1.1820	107.0217	0.00
20/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1730	2	1730	2	0.00
20/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1999	2	1999	2	0.00
20/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1460	1	1460	1	0.00
20/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 03-November-11			Bond Future	0.94	108.6140	0.9390	108.6140	539.00
20/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1639	2	1639	2	0.00
20/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1900	2	1900	2	0.00
20/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1377	1	1377	1	0.00
20/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 04-August-11			Bond Future	2.12	105.6741	2.1180	105.6741	2,772.00
20/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3617	3	3617	3	0.00
20/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3152	3	3152	3	0.00
20/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4080	4	4080	4	0.00
20/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 03-November-11			Bond Future	2.01	107.2511	2.0090	107.2511	240.00
20/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4577	4	4577	4	0.00
20/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5030	5	5030	5	0.00
20/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4121	4	4121	4	0.00
20/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11			Bond Future	8.74	86.4748	8.7380	86.4748	0.00
20/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	6808	7	6808	7	0.00
20/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	5899	6	5899	6	0.00
20/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6352	7	6352	7	0.00
20/05/2011	R213 On 03-November-11			Bond Future	8.81	84.2194	8.8060	84.2194	0.00
20/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	859	1	859	1	0.00
20/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	48	1	48	1	0.00
20/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	452	1	452	1	0.00
20/05/2011	R213 On 02-February-12			Bond Future	8.88	85.5074	8.8760	85.5074	0.00
20/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	974	0	974	0	0.00
20/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1362	1	1362	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	583	0	583	0	0.00
20/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-May-12			Bond Future	8.95	83.2720	8.9450	83.2720	0.00
20/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2334	2	2334	2	0.00
20/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2707	2	2707	2	0.00
20/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1958	1	1958	1	0.00
20/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/05/2011	TRT1 On 04-August-11			Index Future	351.11	350.8340	351.1100	350.8340	100.00
20/05/2011	TRT1 On 03-November-11			Index Future	355.82	355.5360	355.8170	355.5360	0.00
23/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	8657 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
23/05/2011	AL7T On 04-August-11			Index Future	384.99	385.7200	384.9850	385.7200	30.00
23/05/2011	AL7T On 03-November-11			Index Future	390.78	391.5260	390.7810	391.5260	0.00
23/05/2011	ALBI On 04-August-11			Index Future	353.90	354.6260	353.9020	354.6260	1,019.00
23/05/2011	ALBI On 03-November-11			Index Future	359.23	359.9650	359.2300	359.9650	0.00
23/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CRD1 On 04-August-11			Index Future	159.76	159.9140	159.7610	159.9140	2.00
23/05/2011	CRD1 On 03-November-11			Index Future	161.90	162.0580	161.9030	162.0580	0.00
23/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	GOVI On 04-August-11			GOVI	354.79	355.4690	354.7910	355.4690	179.00
23/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	67910	7	67910	7	0.00
23/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	68010	7	68010	7	0.00
23/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	67810	7	67810	7	0.00
23/05/2011	GOVI On 04-August-11	348.01	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
23/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11			GOVI	360.13	360.8210	360.1320	360.8210	0.00
23/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	31320	4	31320	4	0.00
23/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	31220	4	31220	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	31420	4	31420	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2011	IGOV On 04-August-11			Index Future	154.65	154.5940	154.6540	154.5940	977.00
23/05/2011	IGOV On 03-November-11			Index Future	156.98	156.9210	156.9820	156.9210	0.00
23/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
23/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	3,890.00
23/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3900	5.6300	94.3900	4,000.00
23/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	0.00
23/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.77	94.2900	5.7700	94.2900	14,200.00
23/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1600	5.8500	94.1600	0.00
23/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	0.00
23/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.14	93.8700	6.1400	93.8700	5,591.00
23/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.51	93.4800	6.5100	93.4800	1,090.00
23/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.89	93.1400	6.8900	93.1400	2,890.00
23/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.23	92.8100	7.2300	92.8100	44,710.00
23/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.57	92.4700	7.5700	92.4700	490.00
23/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.84	92.2000	7.8400	92.2000	290.00
23/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/05/2011	OTH1 On 04-August-11			Index Future	348.73	349.6990	348.7260	349.6990	3.00
23/05/2011	OTH1 On 03-November-11			Index Future	353.98	354.9630	353.9760	354.9630	0.00
23/05/2011	R157 On 04-August-11			Bond Future	7.68	125.6523	7.6830	125.6523	6,655.00
23/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	520	1	520	1	1,000.00
23/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	597	1	597	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	450	1	450	1	0.00
23/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	196	0	196	0	1,320.00
23/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	681	1	440.00
23/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1088	1	1088	1	0.00
23/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2198	2	2198	2	0.00
23/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	210	0	210	0	1,320.00
23/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	634	1	634	1	440.00
23/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1004	1	1004	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1360	1	1360	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
23/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2092	2	2092	2	0.00
23/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1115	1	1115	1	0.00
23/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1234	1	1234	1	0.00
23/05/2011	R157 On 03-November-11			Bond Future	7.81	120.7134	7.8110	120.7134	3,358.00
23/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2181	2	2181	2	0.00
23/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2311	2	2311	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2054	2	2054	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	646	1	646	1	0.00
23/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	544	1	544	1	0.00
23/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	593	1	593	1	0.00
23/05/2011	R157 On 02-February-12			Bond Future	7.95	122.5559	7.9540	122.5559	0.00
23/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2643	3	2643	3	0.00
23/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2525	3	2525	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2762	3	2762	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	755	1	755	1	0.00
23/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	851	1	851	1	0.00
23/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	802	1	802	1	0.00
23/05/2011	R157 On 03-May-12			Bond Future	8.12	117.6132	8.1160	117.6132	0.00
23/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1928	2	1928	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2020	2	2020	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1838	2	1838	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1573	2	1573	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1439	1	1439	1	0.00
23/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1505	1	1505	1	0.00
23/05/2011	R186 On 04-August-11			Bond Future	8.59	118.1077	8.5860	118.1077	21,627.00
23/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1015	1	1015	1	0.00
23/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1163	1	1163	1	0.00
23/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	882	1	882	1	0.00
23/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1326	2	1326	2	600.00
23/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2864	3	2864	3	200.00
23/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4363	5	4363	5	0.00
23/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9962	10	9962	10	0.00
23/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	117	0	117	0	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
23/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1004	1	1004	1	200.00
23/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1796	2	1796	2	0.00
23/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4606	4	4606	4	0.00
23/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3583	3	3583	3	0.00
23/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3906	4	3906	4	0.00
23/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4247	4	4247	4	0.00
23/05/2011	R186 On 03-November-11			Bond Future	8.66	119.8659	8.6610	119.8659	13,789.00
23/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5276	6	5276	6	0.00
23/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5568	6	5568	6	0.00
23/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4991	5	4991	5	0.00
23/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3923	4	3923	4	5,600.00
23/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2359	2	2359	2	0.00
23/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3103	3	3103	3	0.00
23/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2046	2	2046	2	0.00
23/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2198	2	2198	2	0.00
23/05/2011	R186 On 02-February-12			Bond Future	8.74	116.4050	8.7380	116.4050	2,500.00
23/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5762	6	5762	6	0.00
23/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6029	6	6029	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5504	6	5504	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3600	3	3600	3	0.00
23/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3242	3	3242	3	0.00
23/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3415	3	3415	3	0.00
23/05/2011	R186 On 03-May-12			Bond Future	8.82	118.1770	8.8190	118.1770	0.00
23/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5942	6	5942	6	0.00
23/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5694	6	5694	6	0.00
23/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6200	7	6200	7	0.00
23/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4165	4	4165	4	0.00
23/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4534	4	4534	4	0.00
23/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4343	4	4343	4	0.00
23/05/2011	R189 On 04-August-11			Bond Future	212.60	212.5780	212.5985	212.5780	0.00
23/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	649	1	649	1	0.00
23/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	549	1	549	1	0.00
23/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	599	1	599	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
23/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11			Bond Future	233.42	233.3888	233.4203	233.3888	0.00
23/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1920	2	1920	2	0.00
23/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1870	2	1870	2	0.00
23/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1970	2	1970	2	0.00
23/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R201 On 04-August-11			Bond Future	7.26	105.6412	7.2630	105.6412	170.00
23/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	582	1	582	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	510	1	510	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	661	1	661	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	549	1	549	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	700	1	700	1	0.00
23/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	621	1	621	1	0.00
23/05/2011	R201 On 03-November-11			Bond Future	7.37	107.2131	7.3690	107.2131	695.00
23/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2029	2	2029	2	0.00
23/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1920	2	1920	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2140	2	2140	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	250	0	250	0	0.00
23/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	305	0	305	0	0.00
23/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	277	0	277	0	0.00
23/05/2011	R201 On 02-February-12			Bond Future	7.49	104.4429	7.4850	104.4429	0.00
23/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2421	3	2421	3	0.00
23/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2324	2	2324	2	0.00
23/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2519	3	2519	3	0.00
23/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	433	0	433	0	0.00
23/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	491	0	491	0	0.00
23/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	462	0	462	0	0.00
23/05/2011	R201 On 03-May-12			Bond Future	7.63	106.0325	7.6260	106.0325	0.00
23/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1385	1	1385	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
23/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1315	1	1315	1	0.00
23/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1458	2	1458	2	0.00
23/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1046	1	1046	1	0.00
23/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1139	1	1139	1	0.00
23/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1091	1	1091	1	0.00
23/05/2011	R202 On 04-August-11			Bond Future	0.16	172.9993	0.1590	172.9993	10,128.00
23/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23244	23	23244	23	0.00
23/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24503	25	24503	25	0.00
23/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	21971	22	21971	22	0.00
23/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 03-November-11			Bond Future	0.08	175.5836	0.0750	175.5836	400.00
23/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12296	13	12296	13	0.00
23/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13673	14	13673	14	0.00
23/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10904	11	10904	11	0.00
23/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R203 On 04-August-11			Bond Future	8.19	103.7211	8.1920	103.7211	824.00
23/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	654	1	654	1	0.00
23/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	748	1	748	1	0.00
23/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	569	1	569	1	0.00
23/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1723	2	1723	2	0.00
23/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1423	1	1423	1	0.00
23/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1568	2	1568	2	0.00
23/05/2011	R203 On 03-November-11			Bond Future	8.30	101.1015	8.3040	101.1015	1,630.00
23/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2096	2	2096	2	0.00
23/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2235	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1962	2	1962	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1299	1	1299	1	0.00
23/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1122	1	1122	1	0.00
23/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1208	1	1208	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
23/05/2011	R203 On 02-February-12			Bond Future	8.43	102.6482	8.4260	102.6482	0.00
23/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2940	3	2940	3	0.00
23/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3077	3	3077	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2806	3	2806	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1616	2	1616	2	0.00
23/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1458	1	1458	1	0.00
23/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1535	1	1535	1	0.00
23/05/2011	R203 On 03-May-12			Bond Future	8.56	100.0470	8.5560	100.0470	0.00
23/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2745	3	2745	3	0.00
23/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2621	3	2621	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2874	3	2874	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1858	2	1858	2	0.00
23/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2020	2	2020	2	0.00
23/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1936	2	1936	2	0.00
23/05/2011	R204 On 04-August-11			Bond Future	8.32	99.4913	8.3220	99.4913	0.00
23/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	534	1	534	1	0.00
23/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	459	1	459	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	617	1	617	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2090	2	2090	2	0.00
23/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2481	2	2481	2	0.00
23/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2281	2	2281	2	0.00
23/05/2011	R204 On 03-November-11			Bond Future	8.42	100.9762	8.4240	100.9762	2,133.00
23/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2862	3	2862	3	0.00
23/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2697	3	2697	3	0.00
23/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3031	3	3031	3	0.00
23/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1100	1	1100	1	0.00
23/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1275	1	1275	1	0.00
23/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1185	1	1185	1	0.00
23/05/2011	R204 On 02-February-12			Bond Future	8.53	98.4866	8.5300	98.4866	0.00
23/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3738	4	3738	4	0.00
23/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3575	4	3575	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3905	4	3905	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1331	1	1331	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
23/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1490	1	1490	1	0.00
23/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1408	1	1408	1	0.00
23/05/2011	R204 On 03-May-12			Bond Future	8.65	99.9878	8.6460	99.9878	0.00
23/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2966	3	2966	3	0.00
23/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3108	3	3108	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2830	3	2830	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2568	2	2568	2	0.00
23/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2363	2	2363	2	0.00
23/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	2	2462	2	0.00
23/05/2011	R206 On 04-August-11			Bond Future	7.03	101.6083	7.0260	101.6083	9,866.00
23/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	380	0	380	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	436	0	436	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	326	0	326	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	494	0	494	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	383	0	383	0	0.00
23/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	438	0	438	0	0.00
23/05/2011	R206 On 03-November-11			Bond Future	7.14	103.1233	7.1350	103.1233	0.00
23/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1429	1	1429	1	0.00
23/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1509	2	1509	2	0.00
23/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1351	1	1351	1	0.00
23/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	228	0	228	0	0.00
23/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	189	0	189	0	0.00
23/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	207	0	207	0	0.00
23/05/2011	R206 On 02-February-12			Bond Future	7.27	100.9340	7.2650	100.9340	0.00
23/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1611	2	1611	2	0.00
23/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1679	2	1679	2	0.00
23/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1544	2	1544	2	0.00
23/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	332	0	332	0	0.00
23/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	292	0	292	0	0.00
23/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	312	0	312	0	0.00
23/05/2011	R206 On 03-May-12			Bond Future	7.44	102.4701	7.4430	102.4701	0.00
23/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	841	1	841	1	0.00
23/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	796	1	796	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
23/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	887	1	887	1	0.00
23/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	720	1	720	1	0.00
23/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	785	1	785	1	0.00
23/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	752	1	752	1	0.00
23/05/2011	R207 On 04-August-11			Bond Future	8.42	93.7575	8.4220	93.7575	5,725.00
23/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	847	1	847	1	0.00
23/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	741	1	741	1	0.00
23/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	964	1	964	1	0.00
23/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1661	2	1661	2	0.00
23/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2014	2	2014	2	0.00
23/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1831	2	1831	2	0.00
23/05/2011	R207 On 03-November-11			Bond Future	8.52	95.1520	8.5150	95.1520	600.00
23/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2666	3	2666	3	0.00
23/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2501	3	2501	3	0.00
23/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2837	3	2837	3	0.00
23/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1276	1	1276	1	0.00
23/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1484	1	1484	1	0.00
23/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1376	1	1376	1	0.00
23/05/2011	R207 On 02-February-12			Bond Future	8.61	92.9711	8.6130	92.9711	0.00
23/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3801	4	3801	4	0.00
23/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3634	4	3634	4	0.00
23/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3971	4	3971	4	0.00
23/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1655	2	1655	2	0.00
23/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1841	2	1841	2	0.00
23/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1746	2	1746	2	0.00
23/05/2011	R207 On 03-May-12			Bond Future	8.72	94.3829	8.7200	94.3829	0.00
23/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3001	3	3001	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3148	3	3148	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2860	3	2860	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2965	3	2965	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2731	3	2731	3	0.00
23/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2844	3	2844	3	0.00
23/05/2011	R208 On 04-August-11			Bond Future	8.44	91.7067	8.4380	91.7067	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
23/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	873	1	873	1	0.00
23/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	994	1	994	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	762	1	762	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2215	2	2215	2	0.00
23/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1833	2	1833	2	0.00
23/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2018	2	2018	2	0.00
23/05/2011	R208 On 03-November-11			Bond Future	8.52	89.6750	8.5240	89.6750	5,998.00
23/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2861	3	2861	3	0.00
23/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3043	3	3043	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2686	3	2686	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1654	2	1654	2	0.00
23/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1432	1	1432	1	0.00
23/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1539	1	1539	1	0.00
23/05/2011	R208 On 02-February-12			Bond Future	8.61	91.0453	8.6120	91.0453	0.00
23/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4062	4	4062	4	0.00
23/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4244	4	4244	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3882	4	3882	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1959	2	1959	2	0.00
23/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1762	2	1762	2	0.00
23/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1859	2	1859	2	0.00
23/05/2011	R208 On 03-May-12			Bond Future	8.71	89.0366	8.7060	89.0366	0.00
23/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4058	4	4058	4	0.00
23/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3885	4	3885	4	0.00
23/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4235	4	4235	4	0.00
23/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2324	2	2324	2	0.00
23/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2524	2	2524	2	0.00
23/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2422	2	2422	2	0.00
23/05/2011	R209 On 04-August-11			Bond Future	8.78	77.3089	8.7840	77.3089	0.00
23/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	973	1	973	1	0.00
23/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1109	1	1109	1	0.00
23/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9430	10	9430	10	0.00
23/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	849	1	849	1	0.00
23/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3581	3	3581	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
23/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	51	0	51	0	0.00
23/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3006	3	3006	3	0.00
23/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3286	3	3286	3	0.00
23/05/2011	R209 On 03-November-11			Bond Future	8.85	75.3104	8.8460	75.3104	1,318.00
23/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2558	3	2558	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2378	3	2378	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2746	3	2746	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3109	3	3109	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3539	3	3539	3	0.00
23/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3318	3	3318	3	0.00
23/05/2011	R209 On 02-February-12			Bond Future	8.91	76.4658	8.9080	76.4658	0.00
23/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4146	4	4146	4	0.00
23/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3944	4	3944	4	0.00
23/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4355	5	4355	5	0.00
23/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3266	3	3266	3	0.00
23/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3619	3	3619	3	0.00
23/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3438	3	3438	3	0.00
23/05/2011	R209 On 03-May-12			Bond Future	8.97	74.4864	8.9730	74.4864	0.00
23/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4407	5	4407	5	0.00
23/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4607	5	4607	5	0.00
23/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4213	4	0.00
23/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4390	4	4390	4	0.00
23/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4021	4	4021	4	0.00
23/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4201	4	4201	4	0.00
23/05/2011	R210 On 04-August-11			Bond Future	130.46	130.4475	130.4647	130.4475	425.00
23/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24465	24	24465	24	0.00
23/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24515	24	24515	24	0.00
23/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24415	24	24415	24	0.00
23/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0327	1.1800	107.0327	0.00
23/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1741	2	1741	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
23/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2010	2	2010	2	0.00
23/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1471	1	1471	1	0.00
23/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11			Bond Future	0.94	108.6247	0.9360	108.6247	539.00
23/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1655	2	1655	2	0.00
23/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1393	1	1393	1	0.00
23/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1916	2	1916	2	0.00
23/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11			Bond Future	2.12	105.9826	2.1160	105.9826	2,772.00
23/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3637	4	3637	4	0.00
23/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3171	3	3171	3	0.00
23/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4100	4	4100	4	0.00
23/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11			Bond Future	2.01	107.5659	2.0080	107.5659	240.00
23/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4586	5	4586	5	0.00
23/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5040	5	5040	5	0.00
23/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4131	4	4131	4	0.00
23/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11			Bond Future	8.79	86.9373	8.7890	86.9373	0.00
23/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7222	7	7222	7	0.00
23/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6313	6	6313	6	0.00
23/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6766	6	6766	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
23/05/2011	R213 On 03-November-11			Bond Future	8.86	84.6916	8.8580	84.6916	0.00
23/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1275	1	1275	1	0.00
23/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	465	0	465	0	0.00
23/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	868	0	868	0	0.00
23/05/2011	R213 On 02-February-12			Bond Future	8.93	85.9888	8.9300	85.9888	0.00
23/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	548	1	548	1	0.00
23/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	936	1	936	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	157	1	157	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12			Bond Future	9.00	83.7547	9.0000	83.7547	0.00
23/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1906	2	1906	2	0.00
23/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2279	3	2279	3	0.00
23/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1530	2	1530	2	0.00
23/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/05/2011	TRT1 On 04-August-11			Index Future	350.46	351.1100	350.4640	351.1100	100.00
23/05/2011	TRT1 On 03-November-11			Index Future	355.16	355.8170	355.1630	355.8170	0.00
24/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	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
24/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	AL7T On 04-August-11			Index Future	386.16	384.9850	386.1630	384.9850	30.00
24/05/2011	AL7T On 03-November-11			Index Future	391.98	390.7810	391.9770	390.7810	0.00
24/05/2011	ALBI On 04-August-11			Index Future	354.77	353.9020	354.7650	353.9020	1,019.00
24/05/2011	ALBI On 03-November-11			Index Future	360.11	359.2300	360.1060	359.2300	0.00
24/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	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
24/05/2011	CRD1 On 04-August-11			Index Future	160.04	159.7610	160.0410	159.7610	2.00
24/05/2011	CRD1 On 03-November-11			Index Future	162.19	161.9030	162.1880	161.9030	0.00
24/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	GOVI On 04-August-11			GOVI	355.65	354.7910	355.6490	354.7910	179.00
24/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	76490	7	76490	7	0.00
24/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	76590	7	76590	7	0.00
24/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	76390	7	76390	7	0.00
24/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 03-November-11			GOVI	361.00	360.1320	361.0030	360.1320	0.00
24/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	40030	3	40030	3	0.00
24/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	39930	3	39930	3	0.00
24/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	40130	3	40130	3	0.00
24/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
24/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2011	IGOV On 04-August-11			Index Future	154.91	154.6540	154.9140	154.6540	977.00
24/05/2011	IGOV On 03-November-11			Index Future	157.25	156.9820	157.2460	156.9820	0.00
24/05/2011	ILBI On 04-August-11			Index Future	413.00	411.7210	413.0020	411.7210	0.00
24/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	3,890.00
24/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	4,000.00
24/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	0.00
24/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2300	5.7300	94.2300	15,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1500	5.8300	94.1500	0.00
24/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.00	93.9700	6.0000	93.9700	0.00
24/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8600	6.0900	93.8600	5,591.00
24/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.44	93.4900	6.4400	93.4900	1,090.00
24/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.82	93.1100	6.8200	93.1100	2,890.00
24/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.16	92.7700	7.1600	92.7700	44,710.00
24/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.4300	7.4800	92.4300	490.00
24/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.76	92.1600	7.7600	92.1600	290.00
24/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2011	OTH1 On 04-August-11			Index Future	349.62	348.7260	349.6210	348.7260	3.00
24/05/2011	OTH1 On 03-November-11			Index Future	354.88	353.9760	354.8840	353.9760	0.00
24/05/2011	R157 On 04-August-11			Bond Future	7.64	125.5317	7.6390	125.5317	6,655.00
24/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	581	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	664	1	664	1	0.00
24/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	504	0	504	0	0.00
24/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	225	0	225	0	1,320.00
24/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	754	1	754	1	440.00
24/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1186	1	1186	1	0.00
24/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2337	2	2337	2	0.00
24/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	177	0	177	0	1,320.00
24/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	561	1	561	1	440.00
24/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	906	1	906	1	0.00
24/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1243	1	1243	1	0.00
24/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1950	2	1950	2	0.00
24/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1011	1	1011	1	0.00
24/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1124	1	1124	1	0.00
24/05/2011	R157 On 03-November-11			Bond Future	7.76	120.5892	7.7630	120.5892	3,358.00
24/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2302	2	2302	2	0.00
24/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2436	2	2436	2	0.00
24/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2172	2	2172	2	0.00
24/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	588	1	588	1	0.00
24/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	494	1	494	1	0.00
24/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	539	1	539	1	0.00
24/05/2011	R157 On 02-February-12			Bond Future	7.90	122.4333	7.9030	122.4333	0.00
24/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2761	3	2761	3	0.00
24/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2641	3	2641	3	0.00
24/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2883	3	2883	3	0.00
24/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	702	1	702	1	0.00
24/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	794	1	794	1	0.00
24/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	747	1	747	1	0.00
24/05/2011	R157 On 03-May-12			Bond Future	8.06	117.4865	8.0600	117.4865	0.00
24/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2024	2	2024	2	0.00
24/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1932	2	1932	2	0.00
24/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2119	2	2119	2	0.00
24/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1361	1	1361	1	0.00
24/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1489	2	1489	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
24/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1423	2	1423	2	0.00
24/05/2011	R186 On 04-August-11			Bond Future	8.55	117.5780	8.5540	117.5780	21,627.00
24/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1093	1	1093	1	0.00
24/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1250	1	1250	1	0.00
24/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	952	1	952	1	0.00
24/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1421	1	1421	1	600.00
24/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3028	3	3028	3	200.00
24/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4573	4	4573	4	0.00
24/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10248	10	10248	10	0.00
24/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	101	0	101	0	600.00
24/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	911	1	911	1	200.00
24/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1658	2	1658	2	0.00
24/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4374	5	4374	5	0.00
24/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3375	4	3375	4	0.00
24/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3691	4	3691	4	0.00
24/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4023	4	4023	4	0.00
24/05/2011	R186 On 03-November-11			Bond Future	8.63	119.3363	8.6290	119.3363	13,789.00
24/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5461	5	5461	5	0.00
24/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5758	6	5758	6	0.00
24/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5170	5	5170	5	0.00
24/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4078	4	4078	4	5,600.00
24/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2241	2	2241	2	0.00
24/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2961	3	2961	3	0.00
24/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1939	2	1939	2	0.00
24/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2086	2	2086	2	0.00
24/05/2011	R186 On 02-February-12			Bond Future	8.71	115.8667	8.7050	115.8667	2,500.00
24/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5936	6	5936	6	0.00
24/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6207	6	6207	6	0.00
24/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5673	6	5673	6	0.00
24/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3468	4	3468	4	0.00
24/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3120	3	3120	3	0.00
24/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3288	3	3288	3	0.00
24/05/2011	R186 On 03-May-12			Bond Future	8.78	117.6307	8.7840	117.6307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6115	6	6115	6	0.00
24/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6377	6	6377	6	0.00
24/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5863	6	5863	6	0.00
24/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4390	5	4390	5	0.00
24/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4029	4	4029	4	0.00
24/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4203	4	4203	4	0.00
24/05/2011	R189 On 04-August-11			Bond Future	212.62	212.5985	212.6199	212.5985	0.00
24/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	620	1	620	1	0.00
24/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	670	1	670	1	0.00
24/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	570	1	570	1	0.00
24/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R197 On 04-August-11			Bond Future	233.68	233.4203	233.6766	233.4203	0.00
24/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2177	2	2177	2	0.00
24/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2127	2	2127	2	0.00
24/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2227	2	2227	2	0.00
24/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R201 On 04-August-11			Bond Future	7.21	105.5476	7.2140	105.5476	170.00
24/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	654	1	654	1	0.00
24/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	575	1	575	1	0.00
24/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	738	1	738	1	0.00
24/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	478	1	478	1	0.00
24/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	617	1	617	1	0.00
24/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	545	1	545	1	0.00
24/05/2011	R201 On 03-November-11			Bond Future	7.32	107.1176	7.3150	107.1176	695.00
24/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2148	2	2148	2	0.00
24/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2036	2	2036	2	0.00
24/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2261	2	2261	2	0.00
24/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	220	0	220	0	0.00
24/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	270	0	270	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
24/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	244	0	244	0	0.00
24/05/2011	R201 On 02-February-12			Bond Future	7.43	104.3444	7.4260	104.3444	0.00
24/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2535	2	2535	2	0.00
24/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2436	2	2436	2	0.00
24/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2635	3	2635	3	0.00
24/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	396	0	396	0	0.00
24/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	450	0	450	0	0.00
24/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	423	0	423	0	0.00
24/05/2011	R201 On 03-May-12			Bond Future	7.56	105.9327	7.5600	105.9327	0.00
24/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1470	1	1470	1	0.00
24/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1398	1	1398	1	0.00
24/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1545	1	1545	1	0.00
24/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	976	1	976	1	0.00
24/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1065	1	1065	1	0.00
24/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1019	1	1019	1	0.00
24/05/2011	R202 On 04-August-11			Bond Future	0.13	172.7583	0.1300	172.7583	10,128.00
24/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24120	23	24120	23	0.00
24/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25379	25	25379	25	0.00
24/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22847	22	22847	22	0.00
24/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 03-November-11			Bond Future	0.05	175.3417	0.0460	175.3417	400.00
24/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13175	12	13175	12	0.00
24/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	14552	14	14552	14	0.00
24/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11783	11	11783	11	0.00
24/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R203 On 04-August-11			Bond Future	8.13	103.5789	8.1290	103.5789	824.00
24/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	764	1	764	1	0.00
24/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	868	1	868	1	0.00
24/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	668	1	668	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
24/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1523	2	1523	2	0.00
24/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1244	1	1244	1	0.00
24/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1379	2	1379	2	0.00
24/05/2011	R203 On 03-November-11			Bond Future	8.24	100.9601	8.2370	100.9601	1,630.00
24/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2277	2	2277	2	0.00
24/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2423	2	2423	2	0.00
24/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2137	2	2137	2	0.00
24/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1169	1	1169	1	0.00
24/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1004	1	1004	1	0.00
24/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1083	1	1083	1	0.00
24/05/2011	R203 On 02-February-12			Bond Future	8.36	102.4993	8.3550	102.4993	0.00
24/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3130	3	3130	3	0.00
24/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3271	3	3271	3	0.00
24/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2991	3	2991	3	0.00
24/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1490	2	1490	2	0.00
24/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1341	1	1341	1	0.00
24/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1414	2	1414	2	0.00
24/05/2011	R203 On 03-May-12			Bond Future	8.48	99.9002	8.4810	99.9002	0.00
24/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2924	3	2924	3	0.00
24/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2796	3	2796	3	0.00
24/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3057	3	3057	3	0.00
24/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1726	2	1726	2	0.00
24/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1880	2	1880	2	0.00
24/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1800	2	1800	2	0.00
24/05/2011	R204 On 04-August-11			Bond Future	8.26	99.3302	8.2630	99.3302	0.00
24/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	623	1	623	1	0.00
24/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	539	0	539	0	0.00
24/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	717	1	717	1	0.00
24/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1873	2	1873	2	0.00
24/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2244	2	2244	2	0.00
24/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2053	2	2053	2	0.00
24/05/2011	R204 On 03-November-11			Bond Future	8.36	100.8096	8.3630	100.8096	2,133.00
24/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3066	3	3066	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
24/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2895	3	2895	3	0.00
24/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3241	3	3241	3	0.00
24/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	992	1	992	1	0.00
24/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1155	1	1155	1	0.00
24/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1071	1	1071	1	0.00
24/05/2011	R204 On 02-February-12			Bond Future	8.47	98.3203	8.4660	98.3203	0.00
24/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3951	4	3951	4	0.00
24/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3783	4	3783	4	0.00
24/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4122	4	4122	4	0.00
24/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1226	1	1226	1	0.00
24/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1375	1	1375	1	0.00
24/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1298	1	1298	1	0.00
24/05/2011	R204 On 03-May-12			Bond Future	8.58	99.8174	8.5790	99.8174	0.00
24/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3143	3	3143	3	0.00
24/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3289	3	3289	3	0.00
24/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3002	3	3002	3	0.00
24/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2413	3	2413	3	0.00
24/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2217	2	2217	2	0.00
24/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2312	2	2312	2	0.00
24/05/2011	R206 On 04-August-11			Bond Future	6.99	101.5640	6.9870	101.5640	9,866.00
24/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	420	0	420	0	0.00
24/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	480	0	480	0	0.00
24/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	363	0	363	0	0.00
24/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	445	0	445	0	0.00
24/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	341	0	341	0	0.00
24/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	391	0	391	0	0.00
24/05/2011	R206 On 03-November-11			Bond Future	7.09	103.0753	7.0900	103.0753	0.00
24/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1498	1	1498	1	0.00
24/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1580	2	1580	2	0.00
24/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1419	1	1419	1	0.00
24/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	206	0	206	0	0.00
24/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	170	0	170	0	0.00
24/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	186	0	186	0	0.00

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24/05/2011	R206 On 02-February-12			Bond Future	7.21	100.8841	7.2140	100.8841	0.00
24/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1678	2	1678	2	0.00
24/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1747	2	1747	2	0.00
24/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1610	2	1610	2	0.00
24/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	308	0	308	0	0.00
24/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	269	0	269	0	0.00
24/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	288	0	288	0	0.00
24/05/2011	R206 On 03-May-12			Bond Future	7.39	102.4217	7.3850	102.4217	0.00
24/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	887	1	887	1	0.00
24/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	841	1	841	1	0.00
24/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	935	1	935	1	0.00
24/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	678	1	678	1	0.00
24/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	739	1	739	1	0.00
24/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	707	1	707	1	0.00
24/05/2011	R207 On 04-August-11			Bond Future	8.37	93.5297	8.3700	93.5297	5,725.00
24/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	958	1	958	1	0.00
24/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	842	1	842	1	0.00
24/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1085	1	1085	1	0.00
24/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1486	2	1486	2	0.00
24/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1819	2	1819	2	0.00
24/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1646	2	1646	2	0.00
24/05/2011	R207 On 03-November-11			Bond Future	8.46	94.9191	8.4600	94.9191	600.00
24/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2851	3	2851	3	0.00
24/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2680	3	2680	3	0.00
24/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3029	3	3029	3	0.00
24/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1162	1	1162	1	0.00
24/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1357	1	1357	1	0.00
24/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1256	1	1256	1	0.00
24/05/2011	R207 On 02-February-12			Bond Future	8.56	92.7283	8.5550	92.7283	0.00
24/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3998	4	3998	4	0.00
24/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3826	4	3826	4	0.00
24/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4172	4	4172	4	0.00
24/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1543	2	1543	2	0.00

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24/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1720	2	1720	2	0.00
24/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1630	2	1630	2	0.00
24/05/2011	R207 On 03-May-12			Bond Future	8.66	94.1418	8.6600	94.1418	0.00
24/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3165	3	3165	3	0.00
24/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3316	3	3316	3	0.00
24/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3019	3	3019	3	0.00
24/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2809	3	2809	3	0.00
24/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2584	3	2584	3	0.00
24/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2693	3	2693	3	0.00
24/05/2011	R208 On 04-August-11			Bond Future	8.39	91.4342	8.3910	91.4342	100.00
24/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	976	1	976	1	0.00
24/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1107	1	1107	1	0.00
24/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	855	1	855	1	0.00
24/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2023	2	2023	2	0.00
24/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1661	2	1661	2	0.00
24/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1837	2	1837	2	0.00
24/05/2011	R208 On 03-November-11			Bond Future	8.48	89.3969	8.4750	89.3969	5,998.00
24/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3035	3	3035	3	0.00
24/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3222	3	3222	3	0.00
24/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2854	3	2854	3	0.00
24/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1532	2	1532	2	0.00
24/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1321	1	1321	1	0.00
24/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1423	2	1423	2	0.00
24/05/2011	R208 On 02-February-12			Bond Future	8.56	90.7620	8.5610	90.7620	0.00
24/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4247	4	4247	4	0.00
24/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4433	4	4433	4	0.00
24/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4063	4	4063	4	0.00
24/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1845	2	1845	2	0.00
24/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1656	2	1656	2	0.00
24/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1749	2	1749	2	0.00
24/05/2011	R208 On 03-May-12			Bond Future	8.65	88.7488	8.6530	88.7488	0.00
24/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4235	4	4235	4	0.00
24/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4058	4	4058	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
24/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4415	4	4415	4	0.00
24/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2205	2	2205	2	0.00
24/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2398	3	2398	3	0.00
24/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2300	2	0.00
24/05/2011	R209 On 04-August-11			Bond Future	8.76	76.8618	8.7580	76.8618	0.00
24/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1030	1	1030	1	0.00
24/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1173	1	1173	1	0.00
24/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9630	9	9630	9	0.00
24/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	900	1	900	1	0.00
24/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3425	4	3425	4	0.00
24/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	44	0	44	0	0.00
24/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2863	3	2863	3	0.00
24/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3136	3	3136	3	0.00
24/05/2011	R209 On 03-November-11			Bond Future	8.82	74.8607	8.8190	74.8607	1,318.00
24/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2652	3	2652	3	0.00
24/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2467	2	2467	2	0.00
24/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2844	3	2844	3	0.00
24/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2994	3	2994	3	0.00
24/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3415	4	3415	4	0.00
24/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3199	3	3199	3	0.00
24/05/2011	R209 On 02-February-12			Bond Future	8.88	76.0058	8.8800	76.0058	0.00
24/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4260	4	4260	4	0.00
24/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4055	4	4055	4	0.00
24/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4473	4	4473	4	0.00
24/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3167	3	3167	3	0.00
24/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3513	4	3513	4	0.00
24/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3334	3	3334	3	0.00
24/05/2011	R209 On 03-May-12			Bond Future	8.94	74.0165	8.9440	74.0165	0.00
24/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4521	4	4521	4	0.00
24/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4724	5	4724	5	0.00
24/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4324	4	4324	4	0.00
24/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4278	4	4278	4	0.00
24/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3915	4	3915	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
24/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4092	4	4092	4	0.00
24/05/2011	R210 On 04-August-11			Bond Future	130.84	130.4647	130.8358	130.4647	425.00
24/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24836	24	24836	24	0.00
24/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24886	25	24886	25	0.00
24/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24786	24	24786	24	0.00
24/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0436	1.1770	107.0436	0.00
24/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1757	2	1757	2	0.00
24/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2026	2	2026	2	0.00
24/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1487	1	1487	1	0.00
24/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 03-November-11			Bond Future	0.93	108.6406	0.9340	108.6406	539.00
24/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1666	2	1666	2	0.00
24/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1926	2	1926	2	0.00
24/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1404	1	1404	1	0.00
24/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 04-August-11			Bond Future	2.12	106.0019	2.1150	106.0019	2,772.00
24/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3646	4	3646	4	0.00
24/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3181	3	3181	3	0.00
24/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4109	4	4109	4	0.00
24/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 03-November-11			Bond Future	2.01	107.5755	2.0060	107.5755	240.00
24/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4605	5	4605	5	0.00
24/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5059	5	5059	5	0.00
24/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4150	4	4150	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
24/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11			Bond Future	8.77	86.5233	8.7670	86.5233	0.00
24/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7044	7	7044	7	0.00
24/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6135	6	6135	6	0.00
24/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6588	7	6588	7	0.00
24/05/2011	R213 On 03-November-11			Bond Future	8.84	84.2752	8.8360	84.2752	0.00
24/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1099	1	1099	1	0.00
24/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	289	0	289	0	0.00
24/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	693	1	693	1	0.00
24/05/2011	R213 On 02-February-12			Bond Future	8.91	85.5625	8.9070	85.5625	0.00
24/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	729	1	729	1	0.00
24/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1117	1	1117	1	0.00
24/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	338	0	338	0	0.00
24/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-May-12			Bond Future	8.98	83.3263	8.9770	83.3263	0.00
24/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2084	2	2084	2	0.00
24/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2457	2	2457	2	0.00
24/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1709	2	1709	2	0.00
24/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	1	0	0.00
24/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/05/2011	TRT1 On 04-August-11			Index Future	351.33	350.4640	351.3270	350.4640	100.00
24/05/2011	TRT1 On 03-November-11			Index Future	356.04	355.1630	356.0380	355.1630	0.00