



Derivatives Weekly Statistics Report

From: 23/05/2011 To: 27/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

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	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
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

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	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	7	7	0.00
23/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	67810	7	7	7	0.00
23/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	68010	7	7	7	0.00
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	348.01	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

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 03-November-11	357.00	Call	GOVI	31320	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	31220	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	31420	4	3	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	0.0200	0.0200	0.00
23/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	3,890.00
23/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3900	94.3700	94.3900	4,000.00
23/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
23/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.77	94.2900	94.2300	94.2900	14,200.00
23/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1600	94.1500	94.1600	0.00
23/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	93.9700	93.9700	93.9700	0.00
23/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	5,591.00
23/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.51	93.4800	93.4900	93.4800	1,090.00
23/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.89	93.1400	93.1100	93.1400	2,890.00
23/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.23	92.8100	92.7700	92.8100	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.57	92.4700	92.4300	92.4700	490.00
23/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.84	92.2000	92.1600	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
23/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
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	7.75	Put	JNOTE	250000	0	0	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	7.50	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	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	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	7.75	Put	JNOTE	250000	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	0	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	0	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	125.5317	125.6523	6,655.00
23/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	520	1	1	1	1,000.00
23/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	597	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	450	1	0	1	0.00
23/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	196	0	0	0	1,320.00

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23/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2198	2	2	2	0.00
23/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	1	1	440.00
23/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1088	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	634	1	1	1	440.00
23/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	210	0	0	0	1,320.00
23/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1004	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1360	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2092	2	2	2	0.00
23/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1115	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1234	1	1	1	0.00
23/05/2011	R157 On 03-November-11			Bond Future	7.81	120.7134	120.5892	120.7134	3,358.00
23/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2181	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2054	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2311	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	544	1	1	1	0.00
23/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	646	1	1	1	0.00
23/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	593	1	1	1	0.00
23/05/2011	R157 On 02-February-12			Bond Future	7.95	122.5559	122.4333	122.5559	0.00
23/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2643	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2762	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2525	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	851	1	1	1	0.00
23/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	755	1	1	1	0.00
23/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	802	1	1	1	0.00
23/05/2011	R157 On 03-May-12			Bond Future	8.12	117.6132	117.4865	117.6132	0.00
23/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1928	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1838	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2020	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1439	1	1	1	0.00
23/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1573	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1505	1	2	1	0.00
23/05/2011	R186 On 04-August-11			Bond Future	8.59	118.1077	117.5780	118.1077	21,627.00
23/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1015	1	1	1	0.00

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23/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1163	1	1	1	0.00
23/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	882	1	1	1	0.00
23/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1326	2	1	2	600.00
23/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9962	10	10	10	0.00
23/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2864	3	3	3	200.00
23/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4363	5	4	5	0.00
23/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1004	1	1	1	200.00
23/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	117	0	0	0	600.00
23/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1796	2	2	2	0.00
23/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4606	4	5	4	0.00
23/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3583	3	4	3	0.00
23/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3906	4	4	4	0.00
23/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4247	4	4	4	0.00
23/05/2011	R186 On 03-November-11			Bond Future	8.66	119.8659	119.3363	119.8659	13,789.00
23/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5276	6	5	6	0.00
23/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5568	6	6	6	0.00
23/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3923	4	4	4	5,600.00
23/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4991	5	5	5	0.00
23/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2359	2	2	2	0.00
23/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3103	3	3	3	0.00
23/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2046	2	2	2	0.00
23/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2198	2	2	2	0.00
23/05/2011	R186 On 02-February-12			Bond Future	8.74	116.4050	115.8667	116.4050	2,500.00
23/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5762	6	6	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5504	6	6	6	0.00
23/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6029	6	6	6	0.00
23/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3242	3	3	3	0.00
23/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3600	3	4	3	0.00
23/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3415	3	3	3	0.00
23/05/2011	R186 On 03-May-12			Bond Future	8.82	118.1770	117.6307	118.1770	0.00
23/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5942	6	6	6	0.00
23/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6200	7	6	7	0.00
23/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5694	6	6	6	0.00

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23/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4534	4	5	4	0.00
23/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4165	4	4	4	0.00
23/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4343	4	4	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	212.00	Call	Bond Future	599	1	1	1	0.00
23/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	649	1	1	1	0.00
23/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	549	1	1	1	0.00
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	2	2	0.00
23/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1870	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1970	2	2	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	105.5476	105.6412	170.00
23/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	582	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	661	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	510	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	700	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	549	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	621	1	1	1	0.00
23/05/2011	R201 On 03-November-11			Bond Future	7.37	107.2131	107.1176	107.2131	695.00
23/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2029	2	2	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2140	2	2	2	0.00
23/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1920	2	2	2	0.00
23/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	305	0	0	0	0.00
23/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	250	0	0	0	0.00
23/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	277	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	R201 On 02-February-12			Bond Future	7.49	104.4429	104.3444	104.4429	0.00
23/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2421	3	2	3	0.00
23/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2519	3	3	3	0.00
23/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2324	2	2	2	0.00
23/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	491	0	0	0	0.00
23/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	433	0	0	0	0.00
23/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	462	0	0	0	0.00
23/05/2011	R201 On 03-May-12			Bond Future	7.63	106.0325	105.9327	106.0325	0.00
23/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1385	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1315	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1458	2	1	2	0.00
23/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1046	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1139	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1091	1	1	1	0.00
23/05/2011	R202 On 04-August-11			Bond Future	0.16	172.9993	172.7583	172.9993	10,128.00
23/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23244	23	23	23	0.00
23/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24503	25	25	25	0.00
23/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	21971	22	22	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	175.3417	175.5836	400.00
23/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12296	13	12	13	0.00
23/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13673	14	14	14	0.00
23/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10904	11	11	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	103.5789	103.7211	824.00
23/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	654	1	1	1	0.00
23/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	569	1	1	1	0.00
23/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	748	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1423	1	1	1	0.00
23/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1723	2	2	2	0.00
23/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1568	2	2	2	0.00
23/05/2011	R203 On 03-November-11			Bond Future	8.30	101.1015	100.9601	101.1015	1,630.00
23/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2096	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1962	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1122	1	1	1	0.00
23/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1299	1	1	1	0.00
23/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1208	1	1	1	0.00
23/05/2011	R203 On 02-February-12			Bond Future	8.43	102.6482	102.4993	102.6482	0.00
23/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2940	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2806	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3077	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1458	1	1	1	0.00
23/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1616	2	2	2	0.00
23/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1535	1	2	1	0.00
23/05/2011	R203 On 03-May-12			Bond Future	8.56	100.0470	99.9002	100.0470	0.00
23/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2745	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2621	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2874	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1858	2	2	2	0.00
23/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2020	2	2	2	0.00
23/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1936	2	2	2	0.00
23/05/2011	R204 On 04-August-11			Bond Future	8.32	99.4913	99.3302	99.4913	0.00
23/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	534	1	1	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	617	1	1	1	0.00
23/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	459	1	0	1	0.00
23/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2481	2	2	2	0.00
23/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2090	2	2	2	0.00
23/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2281	2	2	2	0.00
23/05/2011	R204 On 03-November-11			Bond Future	8.42	100.9762	100.8096	100.9762	2,133.00
23/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2862	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3031	3	3	3	0.00
23/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2697	3	3	3	0.00
23/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1275	1	1	1	0.00
23/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1100	1	1	1	0.00
23/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1185	1	1	1	0.00
23/05/2011	R204 On 02-February-12			Bond Future	8.53	98.4866	98.3203	98.4866	0.00
23/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3738	4	4	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3905	4	4	4	0.00
23/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3575	4	4	4	0.00
23/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1490	1	1	1	0.00
23/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1331	1	1	1	0.00
23/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1408	1	1	1	0.00
23/05/2011	R204 On 03-May-12			Bond Future	8.65	99.9878	99.8174	99.9878	0.00
23/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3108	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2830	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2568	2	3	2	0.00
23/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2363	2	2	2	0.00
23/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	2	2	2	0.00
23/05/2011	R206 On 04-August-11			Bond Future	7.03	101.6083	101.5640	101.6083	9,866.00
23/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	380	0	0	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	326	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	436	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	383	0	0	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	494	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	438	0	0	0	0.00
23/05/2011	R206 On 03-November-11			Bond Future	7.14	103.1233	103.0753	103.1233	0.00
23/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1429	1	1	1	0.00
23/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1351	1	1	1	0.00
23/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1509	2	2	2	0.00
23/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	189	0	0	0	0.00
23/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	228	0	0	0	0.00
23/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	207	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	R206 On 02-February-12			Bond Future	7.27	100.9340	100.8841	100.9340	0.00
23/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1611	2	2	2	0.00
23/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1544	2	2	2	0.00
23/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1679	2	2	2	0.00
23/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	292	0	0	0	0.00
23/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	332	0	0	0	0.00
23/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	312	0	0	0	0.00
23/05/2011	R206 On 03-May-12			Bond Future	7.44	102.4701	102.4217	102.4701	0.00
23/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	841	1	1	1	0.00
23/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	796	1	1	1	0.00
23/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	887	1	1	1	0.00
23/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	720	1	1	1	0.00
23/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	785	1	1	1	0.00
23/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	752	1	1	1	0.00
23/05/2011	R207 On 04-August-11			Bond Future	8.42	93.7575	93.5297	93.7575	5,725.00
23/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	847	1	1	1	0.00
23/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	964	1	1	1	0.00
23/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	741	1	1	1	0.00
23/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2014	2	2	2	0.00
23/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1661	2	2	2	0.00
23/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1831	2	2	2	0.00
23/05/2011	R207 On 03-November-11			Bond Future	8.52	95.1520	94.9191	95.1520	600.00
23/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2666	3	3	3	0.00
23/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2837	3	3	3	0.00
23/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2501	3	3	3	0.00
23/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1484	1	1	1	0.00
23/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1276	1	1	1	0.00
23/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1376	1	1	1	0.00
23/05/2011	R207 On 02-February-12			Bond Future	8.61	92.9711	92.7283	92.9711	0.00
23/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3801	4	4	4	0.00
23/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3971	4	4	4	0.00
23/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3634	4	4	4	0.00
23/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1841	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1655	2	2	2	0.00
23/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1746	2	2	2	0.00
23/05/2011	R207 On 03-May-12			Bond Future	8.72	94.3829	94.1418	94.3829	0.00
23/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3001	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3148	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2860	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2965	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2731	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2844	3	3	3	0.00
23/05/2011	R208 On 04-August-11			Bond Future	8.44	91.7067	91.4342	91.7067	100.00
23/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	873	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	994	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	762	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2215	2	2	2	0.00
23/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1833	2	2	2	0.00
23/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2018	2	2	2	0.00
23/05/2011	R208 On 03-November-11			Bond Future	8.52	89.6750	89.3969	89.6750	5,998.00
23/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2861	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2686	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3043	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1432	1	1	1	0.00
23/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1654	2	2	2	0.00
23/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1539	1	2	1	0.00
23/05/2011	R208 On 02-February-12			Bond Future	8.61	91.0453	90.7620	91.0453	0.00
23/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4062	4	4	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3882	4	4	4	0.00
23/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4244	4	4	4	0.00
23/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1762	2	2	2	0.00
23/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1959	2	2	2	0.00
23/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1859	2	2	2	0.00
23/05/2011	R208 On 03-May-12			Bond Future	8.71	89.0366	88.7488	89.0366	0.00
23/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4058	4	4	4	0.00
23/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3885	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4235	4	4	4	0.00
23/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2324	2	2	2	0.00
23/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2524	2	3	2	0.00
23/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2422	2	2	2	0.00
23/05/2011	R209 On 04-August-11			Bond Future	8.78	77.3089	76.8618	77.3089	0.00
23/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	973	1	1	1	0.00
23/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1109	1	1	1	0.00
23/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	849	1	1	1	0.00
23/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9430	10	9	10	0.00
23/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	51	0	0	0	0.00
23/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3581	3	4	3	0.00
23/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3006	3	3	3	0.00
23/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3286	3	3	3	0.00
23/05/2011	R209 On 03-November-11			Bond Future	8.85	75.3104	74.8607	75.3104	1,318.00
23/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2558	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2746	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2378	3	2	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3539	3	4	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3109	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3318	3	3	3	0.00
23/05/2011	R209 On 02-February-12			Bond Future	8.91	76.4658	76.0058	76.4658	0.00
23/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4146	4	4	4	0.00
23/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4355	5	4	5	0.00
23/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3944	4	4	4	0.00
23/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3619	3	4	3	0.00
23/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3266	3	3	3	0.00
23/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3438	3	3	3	0.00
23/05/2011	R209 On 03-May-12			Bond Future	8.97	74.4864	74.0165	74.4864	0.00
23/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4407	5	4	5	0.00
23/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4607	5	5	5	0.00
23/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4	4	0.00
23/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4390	4	4	4	0.00
23/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4021	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4201	4	4	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	24	24	0.00
23/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24515	24	25	24	0.00
23/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24415	24	24	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	107.0436	107.0327	0.00
23/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1741	2	2	2	0.00
23/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2010	2	2	2	0.00
23/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1471	1	1	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	108.6406	108.6247	539.00
23/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1655	2	2	2	0.00
23/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1916	2	2	2	0.00
23/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1393	1	1	1	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	1.30	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	106.0019	105.9826	2,772.00
23/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3637	4	4	4	0.00
23/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3171	3	3	3	0.00
23/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4100	4	4	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	107.5755	107.5659	240.00
23/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4586	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5040	5	5	5	0.00
23/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4131	4	4	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	86.5233	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	7.95	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	8.05	Put	Bond Future	6313	6	6	6	0.00
23/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7222	7	7	7	0.00
23/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6766	6	7	6	0.00
23/05/2011	R213 On 03-November-11			Bond Future	8.86	84.6916	84.2752	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	1	1	0.00
23/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	465	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	868	0	1	0	0.00
23/05/2011	R213 On 02-February-12			Bond Future	8.93	85.9888	85.5625	85.9888	0.00
23/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	548	1	1	1	0.00
23/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	936	1	1	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	157	1	0	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	83.3263	83.7547	0.00
23/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1906	2	2	2	0.00
23/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2279	3	2	3	0.00
23/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1530	2	2	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

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	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
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

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	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

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	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
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	8	7	0.00
24/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	76590	7	8	7	0.00
24/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	76390	7	8	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	4	3	0.00
24/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	39930	3	4	3	0.00
24/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	40130	3	4	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

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	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	0.0200	0.0200	0.00
24/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,890.00
24/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	4,000.00
24/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	0.00
24/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2300	94.2700	94.2300	15,100.00
24/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	0.00
24/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.00	93.9700	94.0000	93.9700	0.00
24/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8600	93.9100	93.8600	5,591.00
24/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.44	93.4900	93.5600	93.4900	1,090.00
24/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.82	93.1100	93.1800	93.1100	2,890.00
24/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.16	92.7700	92.8400	92.7700	44,710.00
24/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.4300	92.5200	92.4300	490.00
24/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.76	92.1600	92.2400	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	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	7.75	Put	JNOTE	250000	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	7.25	Call	JNOTE	250000	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	7.75	Put	JNOTE	250000	0	0	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	7.50	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	0	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	0	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	125.7029	125.5317	6,655.00
24/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	1	1	1,000.00
24/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	664	1	1	1	0.00
24/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	504	0	1	0	0.00
24/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	225	0	0	0	1,320.00
24/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	754	1	1	1	440.00
24/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1186	1	1	1	0.00
24/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2337	2	2	2	0.00
24/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	177	0	0	0	1,320.00
24/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	561	1	1	1	440.00
24/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	906	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1243	1	1	1	0.00
24/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1950	2	2	2	0.00
24/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1011	1	1	1	0.00
24/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1124	1	1	1	0.00
24/05/2011	R157 On 03-November-11			Bond Future	7.76	120.5892	120.7645	120.5892	3,358.00
24/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2302	2	2	2	0.00
24/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2436	2	2	2	0.00
24/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2172	2	2	2	0.00
24/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	588	1	1	1	0.00
24/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	494	1	0	1	0.00
24/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	539	1	1	1	0.00
24/05/2011	R157 On 02-February-12			Bond Future	7.90	122.4333	122.6071	122.4333	0.00
24/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2761	3	3	3	0.00
24/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2641	3	3	3	0.00
24/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2883	3	3	3	0.00
24/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	702	1	1	1	0.00
24/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	794	1	1	1	0.00
24/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	747	1	1	1	0.00
24/05/2011	R157 On 03-May-12			Bond Future	8.06	117.4865	117.6640	117.4865	0.00
24/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2024	2	2	2	0.00
24/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2119	2	2	2	0.00
24/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1932	2	2	2	0.00
24/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1489	2	1	2	0.00
24/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1361	1	1	1	0.00
24/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1423	2	1	2	0.00
24/05/2011	R186 On 04-August-11			Bond Future	8.55	117.5780	117.8802	117.5780	21,627.00
24/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1093	1	1	1	0.00
24/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1250	1	1	1	0.00
24/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	952	1	1	1	0.00
24/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1421	1	1	1	600.00
24/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3028	3	3	3	200.00
24/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4573	4	5	4	0.00
24/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10248	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	101	0	0	0	600.00
24/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	911	1	1	1	200.00
24/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1658	2	2	2	0.00
24/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4374	5	4	5	0.00
24/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3375	4	3	4	0.00
24/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3691	4	4	4	0.00
24/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4023	4	4	4	0.00
24/05/2011	R186 On 03-November-11			Bond Future	8.63	119.3363	119.6332	119.3363	13,789.00
24/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5461	5	5	5	0.00
24/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5758	6	6	6	0.00
24/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5170	5	5	5	0.00
24/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4078	4	4	4	5,600.00
24/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2241	2	2	2	0.00
24/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2961	3	3	3	0.00
24/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1939	2	2	2	0.00
24/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2086	2	2	2	0.00
24/05/2011	R186 On 02-February-12			Bond Future	8.71	115.8667	116.1673	115.8667	2,500.00
24/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5936	6	6	6	0.00
24/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6207	6	6	6	0.00
24/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5673	6	6	6	0.00
24/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3468	4	3	4	0.00
24/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3120	3	3	3	0.00
24/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3288	3	3	3	0.00
24/05/2011	R186 On 03-May-12			Bond Future	8.78	117.6307	117.9437	117.6307	0.00
24/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6115	6	6	6	0.00
24/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5863	6	6	6	0.00
24/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6377	6	6	6	0.00
24/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4029	4	4	4	0.00
24/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4390	5	4	5	0.00
24/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4203	4	4	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	1	1	0.00
24/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	570	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	670	1	1	1	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	212.05	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	2	2	0.00
24/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2227	2	2	2	0.00
24/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2127	2	2	2	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	231.45	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	105.6956	105.5476	170.00
24/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	654	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	575	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	738	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	478	1	0	1	0.00
24/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	617	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	545	1	1	1	0.00
24/05/2011	R201 On 03-November-11			Bond Future	7.32	107.1176	107.2693	107.1176	695.00
24/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2148	2	2	2	0.00
24/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2036	2	2	2	0.00
24/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2261	2	2	2	0.00
24/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	220	0	0	0	0.00
24/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	270	0	0	0	0.00
24/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	244	0	0	0	0.00
24/05/2011	R201 On 02-February-12			Bond Future	7.43	104.3444	104.4975	104.3444	0.00
24/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2535	2	3	2	0.00
24/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2436	2	2	2	0.00
24/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2635	3	3	3	0.00
24/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	396	0	0	0	0.00
24/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	450	0	0	0	0.00
24/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	423	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
24/05/2011	R201 On 03-May-12			Bond Future	7.56	105.9327	106.0896	105.9327	0.00
24/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1470	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1545	1	2	1	0.00
24/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1398	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1065	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	976	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1019	1	1	1	0.00
24/05/2011	R202 On 04-August-11			Bond Future	0.13	172.7583	173.6340	172.7583	10,128.00
24/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24120	23	24	23	0.00
24/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22847	22	23	22	0.00
24/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25379	25	25	25	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	0.95	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	176.2204	175.3417	400.00
24/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13175	12	13	12	0.00
24/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	14552	14	15	14	0.00
24/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11783	11	12	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	103.8778	103.5789	824.00
24/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	764	1	1	1	0.00
24/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	868	1	1	1	0.00
24/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	668	1	1	1	0.00
24/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1523	2	2	2	0.00
24/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1244	1	1	1	0.00
24/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1379	2	1	2	0.00
24/05/2011	R203 On 03-November-11			Bond Future	8.24	100.9601	101.2660	100.9601	1,630.00
24/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2277	2	2	2	0.00
24/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2423	2	2	2	0.00
24/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2137	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1169	1	1	1	0.00
24/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1004	1	1	1	0.00
24/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1083	1	1	1	0.00
24/05/2011	R203 On 02-February-12			Bond Future	8.36	102.4993	102.8105	102.4993	0.00
24/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3130	3	3	3	0.00
24/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3271	3	3	3	0.00
24/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2991	3	3	3	0.00
24/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1490	2	1	2	0.00
24/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1341	1	1	1	0.00
24/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1414	2	1	2	0.00
24/05/2011	R203 On 03-May-12			Bond Future	8.48	99.9002	100.2152	99.9002	0.00
24/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2924	3	3	3	0.00
24/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3057	3	3	3	0.00
24/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2796	3	3	3	0.00
24/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1880	2	2	2	0.00
24/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1726	2	2	2	0.00
24/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1800	2	2	2	0.00
24/05/2011	R204 On 04-August-11			Bond Future	8.26	99.3302	99.6474	99.3302	0.00
24/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	623	1	1	1	0.00
24/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	539	0	1	0	0.00
24/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	717	1	1	1	0.00
24/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1873	2	2	2	0.00
24/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2244	2	2	2	0.00
24/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2053	2	2	2	0.00
24/05/2011	R204 On 03-November-11			Bond Future	8.36	100.8096	101.1275	100.8096	2,133.00
24/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3066	3	3	3	0.00
24/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2895	3	3	3	0.00
24/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3241	3	3	3	0.00
24/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	992	1	1	1	0.00
24/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1155	1	1	1	0.00
24/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1071	1	1	1	0.00
24/05/2011	R204 On 02-February-12			Bond Future	8.47	98.3203	98.6431	98.3203	0.00
24/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3951	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3783	4	4	4	0.00
24/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4122	4	4	4	0.00
24/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1226	1	1	1	0.00
24/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1375	1	1	1	0.00
24/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1298	1	1	1	0.00
24/05/2011	R204 On 03-May-12			Bond Future	8.58	99.8174	100.1440	99.8174	0.00
24/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3143	3	3	3	0.00
24/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3002	3	3	3	0.00
24/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3289	3	3	3	0.00
24/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2217	2	2	2	0.00
24/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2413	3	2	3	0.00
24/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2312	2	2	2	0.00
24/05/2011	R206 On 04-August-11			Bond Future	6.99	101.5640	101.6504	101.5640	9,866.00
24/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	420	0	0	0	0.00
24/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	480	0	0	0	0.00
24/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	363	0	0	0	0.00
24/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	445	0	0	0	0.00
24/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	341	0	0	0	0.00
24/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	391	0	0	0	0.00
24/05/2011	R206 On 03-November-11			Bond Future	7.09	103.0753	103.1654	103.0753	0.00
24/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1498	1	1	1	0.00
24/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1580	2	2	2	0.00
24/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1419	1	1	1	0.00
24/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	206	0	0	0	0.00
24/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	170	0	0	0	0.00
24/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	186	0	0	0	0.00
24/05/2011	R206 On 02-February-12			Bond Future	7.21	100.8841	100.9751	100.8841	0.00
24/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1678	2	2	2	0.00
24/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1747	2	2	2	0.00
24/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1610	2	2	2	0.00
24/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	308	0	0	0	0.00
24/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	269	0	0	0	0.00
24/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	288	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
24/05/2011	R206 On 03-May-12			Bond Future	7.39	102.4217	102.5123	102.4217	0.00
24/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	887	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	935	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	841	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	739	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	678	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	707	1	1	1	0.00
24/05/2011	R207 On 04-August-11			Bond Future	8.37	93.5297	93.8259	93.5297	5,725.00
24/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	958	1	1	1	0.00
24/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	842	1	1	1	0.00
24/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1085	1	1	1	0.00
24/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1486	2	1	2	0.00
24/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1819	2	2	2	0.00
24/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1646	2	2	2	0.00
24/05/2011	R207 On 03-November-11			Bond Future	8.46	94.9191	95.2243	94.9191	600.00
24/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2851	3	3	3	0.00
24/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2680	3	3	3	0.00
24/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3029	3	3	3	0.00
24/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1162	1	1	1	0.00
24/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1357	1	1	1	0.00
24/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1256	1	1	1	0.00
24/05/2011	R207 On 02-February-12			Bond Future	8.56	92.7283	93.0414	92.7283	0.00
24/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3998	4	4	4	0.00
24/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3826	4	4	4	0.00
24/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4172	4	4	4	0.00
24/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1543	2	2	2	0.00
24/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1720	2	2	2	0.00
24/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1630	2	2	2	0.00
24/05/2011	R207 On 03-May-12			Bond Future	8.66	94.1418	94.4565	94.1418	0.00
24/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3165	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3019	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3316	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2584	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2809	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2693	3	3	3	0.00
24/05/2011	R208 On 04-August-11			Bond Future	8.39	91.4342	91.7188	91.4342	100.00
24/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	976	1	1	1	0.00
24/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1107	1	1	1	0.00
24/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	855	1	1	1	0.00
24/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2023	2	2	2	0.00
24/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1661	2	2	2	0.00
24/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1837	2	2	2	0.00
24/05/2011	R208 On 03-November-11			Bond Future	8.48	89.3969	89.6869	89.3969	5,998.00
24/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3035	3	3	3	0.00
24/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3222	3	3	3	0.00
24/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2854	3	3	3	0.00
24/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1532	2	2	2	0.00
24/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1321	1	1	1	0.00
24/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1423	2	1	2	0.00
24/05/2011	R208 On 02-February-12			Bond Future	8.56	90.7620	91.0569	90.7620	0.00
24/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4247	4	4	4	0.00
24/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4433	4	4	4	0.00
24/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4063	4	4	4	0.00
24/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1845	2	2	2	0.00
24/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1656	2	2	2	0.00
24/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1749	2	2	2	0.00
24/05/2011	R208 On 03-May-12			Bond Future	8.65	88.7488	89.0479	88.7488	0.00
24/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4235	4	4	4	0.00
24/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4415	4	4	4	0.00
24/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4058	4	4	4	0.00
24/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2398	3	2	3	0.00
24/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2205	2	2	2	0.00
24/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2	2	0.00
24/05/2011	R209 On 04-August-11			Bond Future	8.76	76.8618	77.0688	76.8618	0.00
24/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1030	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1173	1	1	1	0.00
24/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9630	9	10	9	0.00
24/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	900	1	1	1	0.00
24/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3425	4	3	4	0.00
24/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	44	0	0	0	0.00
24/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2863	3	3	3	0.00
24/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3136	3	3	3	0.00
24/05/2011	R209 On 03-November-11			Bond Future	8.82	74.8607	75.0732	74.8607	1,318.00
24/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2652	3	3	3	0.00
24/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2467	2	2	2	0.00
24/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2844	3	3	3	0.00
24/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2994	3	3	3	0.00
24/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3415	4	3	4	0.00
24/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3199	3	3	3	0.00
24/05/2011	R209 On 02-February-12			Bond Future	8.88	76.0058	76.2235	76.0058	0.00
24/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4260	4	4	4	0.00
24/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4055	4	4	4	0.00
24/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4473	4	4	4	0.00
24/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3167	3	3	3	0.00
24/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3513	4	4	4	0.00
24/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3334	3	3	3	0.00
24/05/2011	R209 On 03-May-12			Bond Future	8.94	74.0165	74.2393	74.0165	0.00
24/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4521	4	5	4	0.00
24/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4324	4	4	4	0.00
24/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4724	5	5	5	0.00
24/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3915	4	4	4	0.00
24/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4278	4	4	4	0.00
24/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4092	4	4	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	25	24	0.00
24/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24786	24	25	24	0.00
24/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24886	25	25	25	0.00
24/05/2011	R210 On 04-August-11	105.95	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
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	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	107.0601	107.0436	0.00
24/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1757	2	2	2	0.00
24/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1487	1	1	1	0.00
24/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2026	2	2	2	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	1.45	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	108.6512	108.6406	539.00
24/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1666	2	2	2	0.00
24/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1404	1	1	1	0.00
24/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1926	2	2	2	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	1.20	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	106.0116	106.0019	2,772.00
24/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3646	4	4	4	0.00
24/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4109	4	4	4	0.00
24/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3181	3	3	3	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	2.55	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	107.5946	107.5755	240.00
24/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4605	5	5	5	0.00
24/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5059	5	5	5	0.00
24/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4150	4	4	4	0.00
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	86.7015	86.5233	0.00

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	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	7	7	0.00
24/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6135	6	6	6	0.00
24/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6588	7	7	7	0.00
24/05/2011	R213 On 03-November-11			Bond Future	8.84	84.2752	84.4510	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	1	1	0.00
24/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	289	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	693	1	1	1	0.00
24/05/2011	R213 On 02-February-12			Bond Future	8.91	85.5625	85.7436	85.5625	0.00
24/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	729	1	1	1	0.00
24/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1117	1	1	1	0.00
24/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	338	0	0	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	83.5050	83.3263	0.00
24/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2084	2	2	2	0.00
24/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2457	2	2	2	0.00
24/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1709	2	2	2	0.00
24/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	0	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
25/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	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
25/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	AL7T On 04-August-11			Index Future	385.29	386.1630	385.2870	386.1630	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	AL7T On 03-November-11			Index Future	391.09	391.9770	391.0870	391.9770	0.00
25/05/2011	ALBI On 04-August-11			Index Future	353.89	354.7650	353.8880	354.7650	1,019.00
25/05/2011	ALBI On 03-November-11			Index Future	359.22	360.1060	359.2160	360.1060	0.00
25/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	CRD1 On 04-August-11			Index Future	159.77	160.0410	159.7650	160.0410	2.00
25/05/2011	CRD1 On 03-November-11			Index Future	161.91	162.1880	161.9080	162.1880	0.00
25/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2011	GOVI On 04-August-11			GOVI	354.81	355.6490	354.8100	355.6490	179.00
25/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	68100	8	7	8	0.00
25/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	68000	8	7	8	0.00
25/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	68200	8	7	8	0.00
25/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
25/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
25/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
25/05/2011	GOVI On 03-November-11			GOVI	360.15	361.0030	360.1510	361.0030	0.00
25/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	31510	4	3	4	0.00
25/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	31410	4	3	4	0.00
25/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	31610	4	3	4	0.00
25/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
25/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
25/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
25/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2011	IGOV On 04-August-11			Index Future	154.88	154.9140	154.8770	154.9140	977.00
25/05/2011	IGOV On 03-November-11			Index Future	157.21	157.2460	157.2080	157.2460	0.00
25/05/2011	ILBI On 04-August-11			Index Future	413.78	413.0020	413.7770	413.0020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,890.00
25/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.65	94.3700	94.3500	94.3700	4,000.00
25/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3400	94.3300	94.3400	0.00
25/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.79	94.2700	94.2100	94.2700	15,100.00
25/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.87	94.1700	94.1300	94.1700	0.00
25/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	94.0000	93.9700	94.0000	0.00
25/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.15	93.9100	93.8500	93.9100	5,591.00
25/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.50	93.5600	93.5000	93.5600	1,090.00
25/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.88	93.1800	93.1200	93.1800	2,890.00
25/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	92.8400	92.7900	92.8400	44,710.00
25/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.53	92.5200	92.4700	92.5200	490.00
25/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.82	92.2400	92.1800	92.2400	290.00
25/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/05/2011	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
25/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/05/2011	OTH1 On 04-August-11			Index Future	348.54	349.6210	348.5420	349.6210	3.00
25/05/2011	OTH1 On 03-November-11			Index Future	353.79	354.8840	353.7890	354.8840	0.00
25/05/2011	R157 On 04-August-11			Bond Future	7.67	125.7029	125.5940	125.7029	6,655.00
25/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	533	1	1	1	1,000.00
25/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	612	1	1	1	0.00
25/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	461	1	0	1	0.00
25/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	200	0	0	0	1,320.00
25/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2242	2	2	2	0.00
25/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	698	1	1	1	440.00
25/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1114	1	1	1	0.00
25/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	598	1	1	1	440.00
25/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	191	0	0	0	1,320.00
25/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	959	1	1	1	0.00
25/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1309	1	1	1	0.00
25/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2034	2	2	2	0.00
25/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1068	1	1	1	0.00
25/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1185	1	1	1	0.00
25/05/2011	R157 On 03-November-11			Bond Future	7.79	120.7645	120.6549	120.7645	3,358.00
25/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2221	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2092	2	2	2	0.00
25/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2352	2	2	2	0.00
25/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	519	0	1	0	0.00
25/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	618	1	1	1	0.00
25/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	567	1	1	1	0.00
25/05/2011	R157 On 02-February-12			Bond Future	7.94	122.6071	122.4946	122.6071	0.00
25/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2680	3	3	3	0.00
25/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2800	3	3	3	0.00
25/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2561	3	3	3	0.00
25/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	826	1	1	1	0.00
25/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	731	1	1	1	0.00
25/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	778	1	1	1	0.00
25/05/2011	R157 On 03-May-12			Bond Future	8.10	117.6640	117.5499	117.6640	0.00
25/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1958	2	2	2	0.00
25/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1867	2	2	2	0.00
25/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2051	2	2	2	0.00
25/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1407	1	1	1	0.00
25/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1538	1	2	1	0.00
25/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1472	1	1	1	0.00
25/05/2011	R186 On 04-August-11			Bond Future	8.60	117.8802	117.4743	117.8802	21,627.00
25/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	959	1	1	1	0.00
25/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1103	1	1	1	0.00
25/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	830	1	1	1	0.00
25/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1261	1	1	1	600.00
25/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9855	10	10	10	0.00
25/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2773	3	3	3	200.00
25/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4261	5	4	5	0.00
25/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1005	1	1	1	200.00
25/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	113	0	0	0	600.00
25/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1809	2	2	2	0.00
25/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4658	4	5	4	0.00
25/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3621	3	4	3	0.00
25/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3949	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4295	4	4	4	0.00
25/05/2011	R186 On 03-November-11			Bond Future	8.67	119.6332	119.2160	119.6332	13,789.00
25/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5178	5	5	5	0.00
25/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5468	6	5	6	0.00
25/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3835	4	4	4	5,600.00
25/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4895	5	5	5	0.00
25/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2383	2	2	2	0.00
25/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3135	3	3	3	0.00
25/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2066	2	2	2	0.00
25/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2220	2	2	2	0.00
25/05/2011	R186 On 02-February-12			Bond Future	8.75	116.1673	115.7485	116.1673	2,500.00
25/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5674	6	6	6	0.00
25/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5417	6	5	6	0.00
25/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5939	6	6	6	0.00
25/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3270	3	3	3	0.00
25/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3631	3	4	3	0.00
25/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3445	3	3	3	0.00
25/05/2011	R186 On 03-May-12			Bond Future	8.83	117.9437	117.5148	117.9437	0.00
25/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5861	6	6	6	0.00
25/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6118	6	6	6	0.00
25/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5615	6	6	6	0.00
25/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4571	4	5	4	0.00
25/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4199	4	4	4	0.00
25/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4378	4	4	4	0.00
25/05/2011	R189 On 04-August-11			Bond Future	212.57	212.6199	212.5735	212.6199	0.00
25/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	573	1	1	1	0.00
25/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	623	1	1	1	0.00
25/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	523	1	1	1	0.00
25/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R197 On 04-August-11			Bond Future	233.78	233.6766	233.7846	233.6766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2285	2	2	2	0.00
25/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2235	2	2	2	0.00
25/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2335	2	2	2	0.00
25/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R201 On 04-August-11			Bond Future	7.24	105.6956	105.6110	105.6956	170.00
25/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	606	1	1	1	0.00
25/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	687	1	1	1	0.00
25/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	531	1	1	1	0.00
25/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	658	1	1	1	0.00
25/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	512	0	1	0	0.00
25/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	582	1	1	1	0.00
25/05/2011	R201 On 03-November-11			Bond Future	7.35	107.2693	107.1822	107.2693	695.00
25/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2076	2	2	2	0.00
25/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2188	2	2	2	0.00
25/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1966	2	2	2	0.00
25/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	287	0	0	0	0.00
25/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	234	0	0	0	0.00
25/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	259	0	0	0	0.00
25/05/2011	R201 On 02-February-12			Bond Future	7.46	104.4975	104.4066	104.4975	0.00
25/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2464	3	2	3	0.00
25/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2563	3	3	3	0.00
25/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2366	2	2	2	0.00
25/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	471	0	0	0	0.00
25/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	415	0	0	0	0.00
25/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	442	0	0	0	0.00
25/05/2011	R201 On 03-May-12			Bond Future	7.60	106.0896	105.9992	106.0896	0.00
25/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1418	1	1	1	0.00
25/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1347	1	1	1	0.00
25/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1491	2	1	2	0.00
25/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1012	1	1	1	0.00
25/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1105	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1057	1	1	1	0.00
25/05/2011	R202 On 04-August-11			Bond Future	0.13	173.6340	173.6946	173.6340	10,128.00
25/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24180	24	24	24	0.00
25/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25440	25	25	25	0.00
25/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22908	23	23	23	0.00
25/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R202 On 03-November-11			Bond Future	0.04	176.2204	176.2812	176.2204	400.00
25/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13235	13	13	13	0.00
25/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	14613	15	15	15	0.00
25/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11844	12	12	12	0.00
25/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R203 On 04-August-11			Bond Future	8.17	103.8778	103.6974	103.8778	824.00
25/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	685	1	1	1	0.00
25/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	596	1	1	1	0.00
25/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	783	1	1	1	0.00
25/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1340	1	1	1	0.00
25/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1632	2	2	2	0.00
25/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1481	1	1	1	0.00
25/05/2011	R203 On 03-November-11			Bond Future	8.28	101.2660	101.0832	101.2660	1,630.00
25/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2160	2	2	2	0.00
25/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2023	2	2	2	0.00
25/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2302	2	2	2	0.00
25/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1066	1	1	1	0.00
25/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1237	1	1	1	0.00
25/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1149	1	1	1	0.00
25/05/2011	R203 On 02-February-12			Bond Future	8.40	102.8105	102.6263	102.8105	0.00
25/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3010	3	3	3	0.00
25/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2874	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3149	3	3	3	0.00
25/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1403	1	1	1	0.00
25/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1558	1	2	1	0.00
25/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1478	1	1	1	0.00
25/05/2011	R203 On 03-May-12			Bond Future	8.53	100.2152	100.0260	100.2152	0.00
25/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2811	3	3	3	0.00
25/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2685	3	3	3	0.00
25/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2941	3	3	3	0.00
25/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1799	2	2	2	0.00
25/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1958	2	2	2	0.00
25/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1876	2	2	2	0.00
25/05/2011	R204 On 04-August-11			Bond Future	8.29	99.6474	99.4967	99.6474	0.00
25/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	568	1	1	1	0.00
25/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	657	1	1	1	0.00
25/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	490	1	0	1	0.00
25/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2345	2	2	2	0.00
25/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1964	2	2	2	0.00
25/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2149	2	2	2	0.00
25/05/2011	R204 On 03-November-11			Bond Future	8.39	101.1275	100.9814	101.1275	2,133.00
25/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2963	3	3	3	0.00
25/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3135	3	3	3	0.00
25/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2795	3	3	3	0.00
25/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1201	1	1	1	0.00
25/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1032	1	1	1	0.00
25/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1114	1	1	1	0.00
25/05/2011	R204 On 02-February-12			Bond Future	8.50	98.6431	98.4866	98.6431	0.00
25/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3841	4	4	4	0.00
25/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4009	4	4	4	0.00
25/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3675	4	4	4	0.00
25/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1423	1	1	1	0.00
25/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1269	1	1	1	0.00
25/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1345	1	1	1	0.00
25/05/2011	R204 On 03-May-12			Bond Future	8.61	100.1440	99.9878	100.1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3052	3	3	3	0.00
25/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3196	3	3	3	0.00
25/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2913	3	3	3	0.00
25/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2480	2	2	2	0.00
25/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2280	2	2	2	0.00
25/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2377	2	2	2	0.00
25/05/2011	R206 On 04-August-11			Bond Future	7.02	101.6504	101.5750	101.6504	9,866.00
25/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	379	0	0	0	0.00
25/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	326	0	0	0	0.00
25/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	437	0	0	0	0.00
25/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	373	0	0	0	0.00
25/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	483	0	0	0	0.00
25/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	426	0	0	0	0.00
25/05/2011	R206 On 03-November-11			Bond Future	7.13	103.1654	103.0873	103.1654	0.00
25/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1435	1	1	1	0.00
25/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1357	1	1	1	0.00
25/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1516	2	2	2	0.00
25/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	184	0	0	0	0.00
25/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	222	0	0	0	0.00
25/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	201	0	0	0	0.00
25/05/2011	R206 On 02-February-12			Bond Future	7.26	100.9751	100.8966	100.9751	0.00
25/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1618	2	2	2	0.00
25/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1551	2	2	2	0.00
25/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1686	2	2	2	0.00
25/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	287	0	0	0	0.00
25/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	327	0	0	0	0.00
25/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	306	0	0	0	0.00
25/05/2011	R206 On 03-May-12			Bond Future	7.44	102.5123	102.4342	102.5123	0.00
25/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	845	1	1	1	0.00
25/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	800	1	1	1	0.00
25/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	891	1	1	1	0.00
25/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	712	1	1	1	0.00
25/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	777	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	744	1	1	1	0.00
25/05/2011	R207 On 04-August-11			Bond Future	8.39	93.8259	93.7005	93.8259	5,725.00
25/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	898	1	1	1	0.00
25/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1020	1	1	1	0.00
25/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	786	1	1	1	0.00
25/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1888	2	2	2	0.00
25/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1546	1	2	1	0.00
25/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1712	2	2	2	0.00
25/05/2011	R207 On 03-November-11			Bond Future	8.48	95.2243	95.0965	95.2243	600.00
25/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2765	3	3	3	0.00
25/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2940	3	3	3	0.00
25/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2596	3	3	3	0.00
25/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1401	1	1	1	0.00
25/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1201	1	1	1	0.00
25/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1298	1	1	1	0.00
25/05/2011	R207 On 02-February-12			Bond Future	8.58	93.0414	92.9063	93.0414	0.00
25/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3905	4	4	4	0.00
25/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4078	4	4	4	0.00
25/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3735	4	4	4	0.00
25/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1764	2	2	2	0.00
25/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1584	2	2	2	0.00
25/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1672	2	2	2	0.00
25/05/2011	R207 On 03-May-12			Bond Future	8.69	94.4565	94.3252	94.4565	0.00
25/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3090	3	3	3	0.00
25/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3239	3	3	3	0.00
25/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2946	3	3	3	0.00
25/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2867	3	3	3	0.00
25/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2638	3	3	3	0.00
25/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2750	3	3	3	0.00
25/05/2011	R208 On 04-August-11			Bond Future	8.43	91.7188	91.4886	91.7188	100.00
25/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	876	1	1	1	0.00
25/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	998	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	764	1	1	1	0.00
25/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2163	2	2	2	0.00
25/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1782	2	2	2	0.00
25/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1967	2	2	2	0.00
25/05/2011	R208 On 03-November-11			Bond Future	8.51	89.6869	89.4559	89.6869	5,998.00
25/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2885	3	3	3	0.00
25/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2709	3	3	3	0.00
25/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3067	3	3	3	0.00
25/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1397	1	1	1	0.00
25/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1618	2	2	2	0.00
25/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1504	1	2	1	0.00
25/05/2011	R208 On 02-February-12			Bond Future	8.60	91.0569	90.8197	91.0569	0.00
25/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4088	4	4	4	0.00
25/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3908	4	4	4	0.00
25/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4272	4	4	4	0.00
25/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1732	2	2	2	0.00
25/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1927	2	2	2	0.00
25/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1827	2	2	2	0.00
25/05/2011	R208 On 03-May-12			Bond Future	8.70	89.0479	88.8051	89.0479	0.00
25/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4083	4	4	4	0.00
25/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3909	4	4	4	0.00
25/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4260	4	4	4	0.00
25/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2293	2	2	2	0.00
25/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2492	2	2	2	0.00
25/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2391	2	2	2	0.00
25/05/2011	R209 On 04-August-11			Bond Future	8.80	77.0688	76.7269	77.0688	0.00
25/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	907	1	1	1	0.00
25/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1038	1	1	1	0.00
25/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9294	10	9	10	0.00
25/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	788	1	1	1	0.00
25/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3655	3	4	3	0.00
25/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	50	0	0	0	0.00
25/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3070	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3355	3	3	3	0.00
25/05/2011	R209 On 03-November-11			Bond Future	8.86	75.0732	74.7196	75.0732	1,318.00
25/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2473	3	2	3	0.00
25/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2658	3	3	3	0.00
25/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2296	2	2	2	0.00
25/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3598	3	4	3	0.00
25/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3162	3	3	3	0.00
25/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3374	3	3	3	0.00
25/05/2011	R209 On 02-February-12			Bond Future	8.93	76.2235	75.8586	76.2235	0.00
25/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4050	4	4	4	0.00
25/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4257	4	4	4	0.00
25/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3850	4	4	4	0.00
25/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3672	4	4	4	0.00
25/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3316	3	3	3	0.00
25/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3489	3	3	3	0.00
25/05/2011	R209 On 03-May-12			Bond Future	8.99	74.2393	73.8712	74.2393	0.00
25/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4317	5	4	5	0.00
25/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4515	5	5	5	0.00
25/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4125	4	4	4	0.00
25/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4447	4	4	4	0.00
25/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4074	4	4	4	0.00
25/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4256	4	4	4	0.00
25/05/2011	R210 On 04-August-11			Bond Future	130.89	130.8358	130.8893	130.8358	425.00
25/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24889	25	25	25	0.00
25/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24939	25	25	25	0.00
25/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24839	25	25	25	0.00
25/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R211 On 04-August-11			Bond Future	1.17	107.0601	107.0986	107.0601	0.00
25/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1795	2	2	2	0.00
25/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2065	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1526	1	2	1	0.00
25/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R211 On 03-November-11			Bond Future	0.93	108.6512	108.6938	108.6512	539.00
25/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1708	2	2	2	0.00
25/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1447	1	1	1	0.00
25/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1969	2	2	2	0.00
25/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R212 On 04-August-11			Bond Future	2.10	106.0116	106.1566	106.0116	2,772.00
25/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3791	4	4	4	0.00
25/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3326	3	3	3	0.00
25/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4254	4	4	4	0.00
25/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R212 On 03-November-11			Bond Future	1.99	107.5946	107.7381	107.5946	240.00
25/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4749	5	5	5	0.00
25/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5202	5	5	5	0.00
25/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4293	4	4	4	0.00
25/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 04-August-11			Bond Future	8.81	86.7015	86.3860	86.7015	0.00
25/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6451	6	6	6	0.00
25/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7359	7	7	7	0.00
25/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6903	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2011	R213 On 03-November-11			Bond Future	8.88	84.4510	84.1318	84.4510	0.00
25/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1418	1	1	1	0.00
25/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	608	0	1	0	0.00
25/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1012	1	1	1	0.00
25/05/2011	R213 On 02-February-12			Bond Future	8.95	85.7436	85.4211	85.7436	0.00
25/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	406	1	0	1	0.00
25/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	794	1	1	1	0.00
25/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	16	0	0	0	0.00
25/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 03-May-12			Bond Future	9.02	83.5050	83.1791	83.5050	0.00
25/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1758	2	2	2	0.00
25/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2131	2	2	2	0.00
25/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1383	2	1	2	0.00
25/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/05/2011	TRT1 On 04-August-11			Index Future	350.48	351.3270	350.4780	351.3270	100.00
25/05/2011	TRT1 On 03-November-11			Index Future	355.18	356.0380	355.1800	356.0380	0.00
26/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	AL7T On 04-August-11			Index Future	386.80	385.2870	386.7980	385.2870	30.00
26/05/2011	AL7T On 03-November-11			Index Future	392.62	391.0870	392.6210	391.0870	0.00
26/05/2011	ALBI On 04-August-11			Index Future	355.08	353.8880	355.0800	353.8880	1,019.00
26/05/2011	ALBI On 03-November-11			Index Future	360.43	359.2160	360.4260	359.2160	0.00
26/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	CRD1 On 04-August-11			Index Future	160.16	159.7650	160.1630	159.7650	2.00
26/05/2011	CRD1 On 03-November-11			Index Future	162.31	161.9080	162.3120	161.9080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2011	GOVI On 04-August-11			GOVI	355.99	354.8100	355.9870	354.8100	179.00
26/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	79870	7	8	7	0.00
26/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	79970	7	8	7	0.00
26/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	79770	7	8	7	0.00
26/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
26/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
26/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
26/05/2011	GOVI On 03-November-11			GOVI	361.35	360.1510	361.3450	360.1510	0.00
26/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	43450	3	4	3	0.00
26/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	43350	3	4	3	0.00
26/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	43550	3	4	3	0.00
26/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
26/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
26/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
26/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2011	IGOV On 04-August-11			Index Future	155.03	154.8770	155.0280	154.8770	977.00
26/05/2011	IGOV On 03-November-11			Index Future	157.36	157.2080	157.3620	157.2080	0.00
26/05/2011	ILBI On 04-August-11			Index Future	413.83	413.7770	413.8290	413.7770	0.00
26/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,890.00
26/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	4,000.00
26/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	0.00
26/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2100	94.2500	94.2100	15,100.00
26/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1300	94.1700	94.1300	0.00
26/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	93.9700	94.0300	93.9700	0.00
26/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8500	93.9100	93.8500	5,591.00
26/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.44	93.5000	93.5600	93.5000	1,090.00
26/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.81	93.1200	93.1900	93.1200	2,890.00
26/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.13	92.7900	92.8700	92.7900	44,710.00
26/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.46	92.4700	92.5400	92.4700	490.00
26/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.74	92.1800	92.2600	92.1800	290.00
26/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/05/2011	OTH1 On 04-August-11			Index Future	349.81	348.5420	349.8100	348.5420	3.00
26/05/2011	OTH1 On 03-November-11			Index Future	355.08	353.7890	355.0760	353.7890	0.00
26/05/2011	R157 On 04-August-11			Bond Future	7.59	125.5940	125.8900	125.5940	6,655.00
26/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	647	1	1	1	1,000.00
26/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	737	1	1	1	0.00
26/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	565	0	1	0	0.00
26/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	256	0	0	0	1,320.00
26/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	834	1	1	1	440.00
26/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1294	1	1	1	0.00
26/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2491	2	2	2	0.00
26/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	144	0	0	0	1,320.00
26/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	482	1	0	1	440.00
26/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	799	1	1	1	0.00
26/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1117	1	1	1	0.00
26/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1794	2	2	2	0.00
26/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	897	1	1	1	0.00
26/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1003	1	1	1	0.00
26/05/2011	R157 On 03-November-11			Bond Future	7.71	120.6549	120.9548	120.6549	3,358.00
26/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2435	2	2	2	0.00
26/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2573	2	3	2	0.00
26/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2301	2	2	2	0.00
26/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	527	1	1	1	0.00
26/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	440	1	0	1	0.00
26/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	481	1	0	1	0.00
26/05/2011	R157 On 02-February-12			Bond Future	7.85	122.4946	122.7983	122.4946	0.00
26/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2892	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2769	3	3	3	0.00
26/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	3017	3	3	3	0.00
26/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	645	1	1	1	0.00
26/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	730	1	1	1	0.00
26/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	686	1	1	1	0.00
26/05/2011	R157 On 03-May-12			Bond Future	8.00	117.5499	117.8576	117.5499	0.00
26/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2130	2	2	2	0.00
26/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	2035	2	2	2	0.00
26/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2227	2	2	2	0.00
26/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1275	1	1	1	0.00
26/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1398	2	1	2	0.00
26/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1336	1	1	1	0.00
26/05/2011	R186 On 04-August-11			Bond Future	8.55	117.4743	117.9181	117.4743	21,627.00
26/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1077	1	1	1	0.00
26/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1234	1	1	1	0.00
26/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	936	1	1	1	0.00
26/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1406	1	1	1	600.00
26/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3020	3	3	3	200.00
26/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4575	4	5	4	0.00
26/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10277	10	10	10	0.00
26/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	92	0	0	0	600.00
26/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	876	1	1	1	200.00
26/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1612	2	2	2	0.00
26/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4320	5	4	5	0.00
26/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3322	4	3	4	0.00
26/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3637	4	4	4	0.00
26/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	3969	4	4	4	0.00
26/05/2011	R186 On 03-November-11			Bond Future	8.63	119.2160	119.6704	119.2160	13,789.00
26/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5466	5	5	5	0.00
26/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5764	5	6	5	0.00
26/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5174	5	5	5	0.00
26/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4078	4	4	4	5,600.00
26/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2208	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2924	3	3	3	0.00
26/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1908	2	2	2	0.00
26/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2054	2	2	2	0.00
26/05/2011	R186 On 02-February-12			Bond Future	8.70	115.7485	116.2039	115.7485	2,500.00
26/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5941	6	6	6	0.00
26/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6213	6	6	6	0.00
26/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5677	5	6	5	0.00
26/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3435	4	3	4	0.00
26/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3089	3	3	3	0.00
26/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3257	3	3	3	0.00
26/05/2011	R186 On 03-May-12			Bond Future	8.78	117.5148	117.9795	117.5148	0.00
26/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6121	6	6	6	0.00
26/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6384	6	6	6	0.00
26/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5868	6	6	6	0.00
26/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4359	5	4	5	0.00
26/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4000	4	4	4	0.00
26/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4173	4	4	4	0.00
26/05/2011	R189 On 04-August-11			Bond Future	212.59	212.5735	212.5949	212.5735	0.00
26/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	595	1	1	1	0.00
26/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	645	1	1	1	0.00
26/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	545	1	1	1	0.00
26/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R197 On 04-August-11			Bond Future	234.04	233.7846	234.0403	233.7846	0.00
26/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2540	2	3	2	0.00
26/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2490	2	2	2	0.00
26/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2590	2	3	2	0.00
26/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
26/05/2011	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
26/05/2011	R201 On 04-August-11			Bond Future	7.17	105.6110	105.8379	105.6110	170.00
26/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	724	1	1	1	0.00
26/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	640	1	1	1	0.00
26/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	814	1	1	1	0.00
26/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	412	1	0	1	0.00
26/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	540	1	1	1	0.00
26/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	473	1	0	1	0.00
26/05/2011	R201 On 03-November-11			Bond Future	7.26	107.1822	107.4156	107.1822	695.00
26/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2263	2	2	2	0.00
26/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2149	2	2	2	0.00
26/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2379	2	2	2	0.00
26/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	191	0	0	0	0.00
26/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	236	0	0	0	0.00
26/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	213	0	0	0	0.00
26/05/2011	R201 On 02-February-12			Bond Future	7.37	104.4066	104.6430	104.4066	0.00
26/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2644	2	3	2	0.00
26/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2543	2	3	2	0.00
26/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2746	3	3	3	0.00
26/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	362	0	0	0	0.00
26/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	412	0	0	0	0.00
26/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	386	0	0	0	0.00
26/05/2011	R201 On 03-May-12			Bond Future	7.50	105.9992	106.2373	105.9992	0.00
26/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1551	1	2	1	0.00
26/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1477	1	1	1	0.00
26/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1628	1	2	1	0.00
26/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	911	1	1	1	0.00
26/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	997	1	1	1	0.00
26/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	952	1	1	1	0.00
26/05/2011	R202 On 04-August-11			Bond Future	0.12	173.6946	173.9979	173.6946	10,128.00
26/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24484	24	24	24	0.00
26/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25743	25	26	25	0.00
26/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	23211	23	23	23	0.00
26/05/2011	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
26/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	1	0	0	0	0.00
26/05/2011	R202 On 03-November-11			Bond Future	0.03	176.2812	176.5855	176.2812	400.00
26/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13540	13	14	13	0.00
26/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	14917	15	15	15	0.00
26/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	12148	12	12	12	0.00
26/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R203 On 04-August-11			Bond Future	8.09	103.6974	104.0538	103.6974	824.00
26/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	824	1	1	1	0.00
26/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	935	1	1	1	0.00
26/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	723	1	1	1	0.00
26/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1402	2	1	2	0.00
26/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1135	1	1	1	0.00
26/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1263	1	1	1	0.00
26/05/2011	R203 On 03-November-11			Bond Future	8.20	101.0832	101.4400	101.0832	1,630.00
26/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2378	2	2	2	0.00
26/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2527	2	3	2	0.00
26/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2234	2	2	2	0.00
26/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1092	1	1	1	0.00
26/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	934	1	1	1	0.00
26/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1010	1	1	1	0.00
26/05/2011	R203 On 02-February-12			Bond Future	8.32	102.6263	102.9863	102.6263	0.00
26/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3234	3	3	3	0.00
26/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3378	3	3	3	0.00
26/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	3093	3	3	3	0.00
26/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1416	2	1	2	0.00
26/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1272	1	1	1	0.00
26/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1342	1	1	1	0.00
26/05/2011	R203 On 03-May-12			Bond Future	8.44	100.0260	100.3922	100.0260	0.00
26/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	3023	3	3	3	0.00
26/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2892	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3158	3	3	3	0.00
26/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1650	2	2	2	0.00
26/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1799	2	2	2	0.00
26/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1722	2	2	2	0.00
26/05/2011	R204 On 04-August-11			Bond Future	8.23	99.4967	99.8363	99.4967	0.00
26/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	671	1	1	1	0.00
26/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	581	0	1	0	0.00
26/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	770	1	1	1	0.00
26/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1737	2	2	2	0.00
26/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2097	2	2	2	0.00
26/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	1912	2	2	2	0.00
26/05/2011	R204 On 03-November-11			Bond Future	8.33	100.9814	101.3261	100.9814	2,133.00
26/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3190	3	3	3	0.00
26/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	3015	3	3	3	0.00
26/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3369	3	3	3	0.00
26/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	922	1	1	1	0.00
26/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1076	1	1	1	0.00
26/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	997	1	1	1	0.00
26/05/2011	R204 On 02-February-12			Bond Future	8.43	98.4866	98.8404	98.4866	0.00
26/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	4078	4	4	4	0.00
26/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3907	4	4	4	0.00
26/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4252	4	4	4	0.00
26/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1158	1	1	1	0.00
26/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1302	1	1	1	0.00
26/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1228	1	1	1	0.00
26/05/2011	R204 On 03-May-12			Bond Future	8.54	99.9878	100.3445	99.9878	0.00
26/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3249	3	3	3	0.00
26/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3398	3	3	3	0.00
26/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3105	3	3	3	0.00
26/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2316	2	2	2	0.00
26/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2126	2	2	2	0.00
26/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2218	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R206 On 04-August-11			Bond Future	6.95	101.5750	101.7346	101.5750	9,866.00
26/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	459	0	0	0	0.00
26/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	523	0	1	0	0.00
26/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	398	0	0	0	0.00
26/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	396	0	0	0	0.00
26/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	299	0	0	0	0.00
26/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	346	0	0	0	0.00
26/05/2011	R206 On 03-November-11			Bond Future	7.05	103.0873	103.2496	103.0873	0.00
26/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1563	1	2	1	0.00
26/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1647	2	2	2	0.00
26/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1483	1	1	1	0.00
26/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	186	0	0	0	0.00
26/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	153	0	0	0	0.00
26/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	167	0	0	0	0.00
26/05/2011	R206 On 02-February-12			Bond Future	7.17	100.8966	101.0608	100.8966	0.00
26/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1741	2	2	2	0.00
26/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1812	2	2	2	0.00
26/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1672	2	2	2	0.00
26/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	284	0	0	0	0.00
26/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	249	0	0	0	0.00
26/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	265	0	0	0	0.00
26/05/2011	R206 On 03-May-12			Bond Future	7.33	102.4342	102.5999	102.4342	0.00
26/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	933	1	1	1	0.00
26/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	886	1	1	1	0.00
26/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	982	1	1	1	0.00
26/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	637	1	1	1	0.00
26/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	697	1	1	1	0.00
26/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	666	1	1	1	0.00
26/05/2011	R207 On 04-August-11			Bond Future	8.32	93.7005	94.0889	93.7005	5,725.00
26/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	1056	1	1	1	0.00
26/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	930	1	1	1	0.00
26/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1191	1	1	1	0.00
26/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1329	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1644	2	2	2	0.00
26/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1481	2	1	2	0.00
26/05/2011	R207 On 03-November-11			Bond Future	8.41	95.0965	95.4917	95.0965	600.00
26/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	3013	3	3	3	0.00
26/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2836	3	3	3	0.00
26/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3196	3	3	3	0.00
26/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1062	1	1	1	0.00
26/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1246	1	1	1	0.00
26/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1151	1	1	1	0.00
26/05/2011	R207 On 02-February-12			Bond Future	8.51	92.9063	93.3069	92.9063	0.00
26/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	4163	4	4	4	0.00
26/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3988	4	4	4	0.00
26/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4342	4	4	4	0.00
26/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1447	2	1	2	0.00
26/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1617	2	2	2	0.00
26/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1529	2	2	2	0.00
26/05/2011	R207 On 03-May-12			Bond Future	8.61	94.3252	94.7303	94.3252	0.00
26/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3306	3	3	3	0.00
26/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3462	3	3	3	0.00
26/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3157	3	3	3	0.00
26/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2673	3	3	3	0.00
26/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2456	3	2	3	0.00
26/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2561	3	3	3	0.00
26/05/2011	R208 On 04-August-11			Bond Future	8.36	91.4886	91.9011	91.4886	100.00
26/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1033	1	1	1	0.00
26/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1170	1	1	1	0.00
26/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	907	1	1	1	0.00
26/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	1893	2	2	2	0.00
26/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1542	2	2	2	0.00
26/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1711	2	2	2	0.00
26/05/2011	R208 On 03-November-11			Bond Future	8.44	89.4559	89.8710	89.4559	5,998.00
26/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3139	3	3	3	0.00
26/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3330	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2955	3	3	3	0.00
26/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1449	2	1	2	0.00
26/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1245	1	1	1	0.00
26/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1343	2	1	2	0.00
26/05/2011	R208 On 02-February-12			Bond Future	8.53	90.8197	91.2426	90.8197	0.00
26/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4358	4	4	4	0.00
26/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4548	4	5	4	0.00
26/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4172	4	4	4	0.00
26/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1768	2	2	2	0.00
26/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1585	2	2	2	0.00
26/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1674	2	2	2	0.00
26/05/2011	R208 On 03-May-12			Bond Future	8.62	88.8051	89.2348	88.8051	0.00
26/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4342	4	4	4	0.00
26/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4162	4	4	4	0.00
26/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4524	4	5	4	0.00
26/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2127	2	2	2	0.00
26/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2315	2	2	2	0.00
26/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2220	2	2	2	0.00
26/05/2011	R209 On 04-August-11			Bond Future	8.76	76.7269	77.0529	76.7269	0.00
26/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1001	1	1	1	0.00
26/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1142	1	1	1	0.00
26/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	872	1	1	1	0.00
26/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9610	9	10	9	0.00
26/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	40	0	0	0	0.00
26/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3413	4	3	4	0.00
26/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2848	3	3	3	0.00
26/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3123	3	3	3	0.00
26/05/2011	R209 On 03-November-11			Bond Future	8.82	74.7196	75.0574	74.7196	1,318.00
26/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2626	2	3	2	0.00
26/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2442	2	2	2	0.00
26/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2818	3	3	3	0.00
26/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2984	3	3	3	0.00
26/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3406	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3189	3	3	3	0.00
26/05/2011	R209 On 02-February-12			Bond Future	8.88	75.8586	76.2002	75.8586	0.00
26/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4232	4	4	4	0.00
26/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4027	4	4	4	0.00
26/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4444	4	4	4	0.00
26/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3161	3	3	3	0.00
26/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3508	4	4	4	0.00
26/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3329	3	3	3	0.00
26/05/2011	R209 On 03-May-12			Bond Future	8.95	73.8712	74.2162	73.8712	0.00
26/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4496	4	4	4	0.00
26/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4699	5	5	5	0.00
26/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4299	4	4	4	0.00
26/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4276	4	4	4	0.00
26/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3913	4	4	4	0.00
26/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4090	4	4	4	0.00
26/05/2011	R210 On 04-August-11			Bond Future	131.08	130.8893	131.0841	130.8893	425.00
26/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	25084	25	25	25	0.00
26/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	25134	25	25	25	0.00
26/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	25034	25	25	25	0.00
26/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R211 On 04-August-11			Bond Future	1.16	107.0986	107.1700	107.0986	0.00
26/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1867	2	2	2	0.00
26/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2136	2	2	2	0.00
26/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1597	2	2	2	0.00
26/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R211 On 03-November-11			Bond Future	0.91	108.6938	108.7630	108.6938	539.00
26/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1777	2	2	2	0.00
26/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2038	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1516	1	2	1	0.00
26/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R212 On 04-August-11			Bond Future	2.10	106.1566	106.1663	106.1566	2,772.00
26/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3801	4	4	4	0.00
26/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3336	3	3	3	0.00
26/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4264	4	4	4	0.00
26/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R212 On 03-November-11			Bond Future	1.99	107.7381	107.7476	107.7381	240.00
26/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4758	5	5	5	0.00
26/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5212	5	5	5	0.00
26/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4303	4	4	4	0.00
26/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 04-August-11			Bond Future	8.76	86.3860	86.7258	86.3860	0.00
26/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7019	7	7	7	0.00
26/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6111	6	6	6	0.00
26/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6563	7	7	7	0.00
26/05/2011	R213 On 03-November-11			Bond Future	8.83	84.1318	84.4750	84.1318	0.00
26/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1075	1	1	1	0.00
26/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	265	1	0	1	0.00
26/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	669	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2011	R213 On 02-February-12			Bond Future	8.90	85.4211	85.7673	85.4211	0.00
26/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	753	0	1	0	0.00
26/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1140	1	1	1	0.00
26/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	362	0	0	0	0.00
26/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 03-May-12			Bond Future	8.97	83.1791	83.5284	83.1791	0.00
26/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2108	2	2	2	0.00
26/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2481	2	2	2	0.00
26/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1732	1	2	1	0.00
26/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/05/2011	TRT1 On 04-August-11			Index Future	351.67	350.4780	351.6700	350.4780	100.00
26/05/2011	TRT1 On 03-November-11			Index Future	356.39	355.1800	356.3890	355.1800	0.00
27/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	AL7T On 04-August-11			Index Future	387.63	386.7980	387.6290	386.7980	30.00
27/05/2011	AL7T On 03-November-11			Index Future	393.46	392.6210	393.4640	392.6210	0.00
27/05/2011	ALBI On 04-August-11			Index Future	355.76	355.0800	355.7640	355.0800	1,019.00
27/05/2011	ALBI On 03-November-11			Index Future	361.12	360.4260	361.1190	360.4260	0.00
27/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	CRD1 On 04-August-11			Index Future	160.37	160.1630	160.3650	160.1630	2.00
27/05/2011	CRD1 On 03-November-11			Index Future	162.52	162.3120	162.5170	162.3120	0.00
27/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2011	GOVI On 04-August-11			GOVI	356.64	355.9870	356.6410	355.9870	179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	86410	8	9	8	0.00
27/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	86310	8	9	8	0.00
27/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	86510	8	9	8	0.00
27/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
27/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
27/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
27/05/2011	GOVI On 03-November-11			GOVI	362.01	361.3450	362.0100	361.3450	0.00
27/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	50100	4	5	4	0.00
27/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	50000	4	5	4	0.00
27/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	50200	4	5	4	0.00
27/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
27/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
27/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
27/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2011	IGOV On 04-August-11			Index Future	155.05	155.0280	155.0510	155.0280	977.00
27/05/2011	IGOV On 03-November-11			Index Future	157.39	157.3620	157.3850	157.3620	0.00
27/05/2011	ILBI On 04-August-11			Index Future	14.25	413.8290	14.2520	413.8290	0.00
27/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,890.00
27/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	4,000.00
27/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	94.3500	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
27/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	15,600.00
27/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1700	94.1700	94.1700	0.00
27/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	0.00
27/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	5,591.00
27/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	1,090.00
27/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.81	93.1900	93.1900	93.1900	2,890.00
27/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	44,710.00
27/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	490.00
27/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	290.00
27/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/05/2011	JN10 On 04-August-11	7.50	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
27/05/2011	OTH1 On 04-August-11			Index Future	350.65	349.8100	350.6460	349.8100	3.00
27/05/2011	OTH1 On 03-November-11			Index Future	355.93	355.0760	355.9250	355.0760	0.00
27/05/2011	R157 On 04-August-11			Bond Future	7.56	125.8900	126.0189	125.8900	6,655.00
27/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	699	1	1	1	1,000.00
27/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	794	1	1	1	0.00
27/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	611	1	1	1	0.00
27/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	282	0	0	0	1,320.00
27/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	896	1	1	1	440.00
27/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1375	1	1	1	0.00
27/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2600	2	3	2	0.00
27/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	124	0	0	0	1,320.00
27/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	434	0	0	0	440.00
27/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	732	1	1	1	0.00
27/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1034	1	1	1	0.00
27/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1691	2	2	2	0.00
27/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	825	1	1	1	0.00
27/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	926	1	1	1	0.00
27/05/2011	R157 On 03-November-11			Bond Future	7.68	120.9548	121.0831	120.9548	3,358.00
27/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2529	2	3	2	0.00
27/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2392	2	2	2	0.00
27/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2668	3	3	3	0.00
27/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	407	0	0	0	0.00
27/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	490	1	0	1	0.00
27/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	447	0	0	0	0.00
27/05/2011	R157 On 02-February-12			Bond Future	7.81	122.7983	122.9318	122.7983	0.00
27/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2986	3	3	3	0.00
27/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	3113	3	3	3	0.00
27/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2861	3	3	3	0.00
27/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	689	1	1	1	0.00
27/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	607	1	1	1	0.00
27/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	647	1	1	1	0.00
27/05/2011	R157 On 03-May-12			Bond Future	7.96	117.8576	117.9944	117.8576	0.00
27/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2208	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2307	2	2	2	0.00
27/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	2111	2	2	2	0.00
27/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1338	1	1	1	0.00
27/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1219	1	1	1	0.00
27/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1277	1	1	1	0.00
27/05/2011	R186 On 04-August-11			Bond Future	8.52	117.9181	118.2122	117.9181	21,612.00
27/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1157	1	1	1	0.00
27/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1323	1	1	1	0.00
27/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	1007	1	1	1	0.00
27/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1504	1	2	1	600.00
27/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3186	3	3	3	200.00
27/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4786	5	5	5	0.00
27/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10558	10	11	10	0.00
27/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	79	0	0	0	600.00
27/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	792	1	1	1	200.00
27/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1484	2	1	2	0.00
27/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4097	4	4	4	0.00
27/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3126	3	3	3	0.00
27/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3432	4	3	4	0.00
27/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	3755	4	4	4	0.00
27/05/2011	R186 On 03-November-11			Bond Future	8.59	119.6704	119.9778	119.6704	13,789.00
27/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5662	5	6	5	0.00
27/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5966	6	6	6	0.00
27/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4244	4	4	4	5,600.00
27/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5365	5	5	5	0.00
27/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2092	2	2	2	0.00
27/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2782	3	3	3	0.00
27/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1802	2	2	2	0.00
27/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	1942	2	2	2	0.00
27/05/2011	R186 On 02-February-12			Bond Future	8.67	116.2039	116.5150	116.2039	2,500.00
27/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	6125	6	6	6	0.00
27/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5856	6	6	6	0.00
27/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6402	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	2967	3	3	3	0.00
27/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3303	3	3	3	0.00
27/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3130	3	3	3	0.00
27/05/2011	R186 On 03-May-12			Bond Future	8.75	117.9795	118.2849	117.9795	0.00
27/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6293	6	6	6	0.00
27/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	6036	6	6	6	0.00
27/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6560	6	7	6	0.00
27/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	3871	4	4	4	0.00
27/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4221	4	4	4	0.00
27/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4040	4	4	4	0.00
27/05/2011	R189 On 04-August-11			Bond Future	212.62	212.5949	212.6163	212.5949	0.00
27/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	616	1	1	1	0.00
27/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	566	1	1	1	0.00
27/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	666	1	1	1	0.00
27/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R197 On 04-August-11			Bond Future	234.07	234.0403	234.0717	234.0403	0.00
27/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2572	3	3	3	0.00
27/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2622	3	3	3	0.00
27/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2522	2	3	2	0.00
27/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R201 On 04-August-11			Bond Future	7.14	105.8379	105.9227	105.8379	170.00
27/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	769	1	1	1	0.00
27/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	681	1	1	1	0.00
27/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	863	1	1	1	0.00
27/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	376	0	0	0	0.00
27/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	496	1	0	1	0.00
27/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	433	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
27/05/2011	R201 On 03-November-11			Bond Future	7.23	107.4156	107.5001	107.4156	695.00
27/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2332	2	2	2	0.00
27/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2449	2	2	2	0.00
27/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2216	2	2	2	0.00
27/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	219	0	0	0	0.00
27/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	177	0	0	0	0.00
27/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	197	0	0	0	0.00
27/05/2011	R201 On 02-February-12			Bond Future	7.34	104.6430	104.7289	104.6430	0.00
27/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2709	3	3	3	0.00
27/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2812	3	3	3	0.00
27/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2607	3	3	3	0.00
27/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	390	0	0	0	0.00
27/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	342	0	0	0	0.00
27/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	365	0	0	0	0.00
27/05/2011	R201 On 03-May-12			Bond Future	7.46	106.2373	106.3256	106.2373	0.00
27/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1602	2	2	2	0.00
27/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1680	2	2	2	0.00
27/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1526	1	2	1	0.00
27/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	958	1	1	1	0.00
27/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	1	1	0.00
27/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	915	1	1	1	0.00
27/05/2011	R202 On 04-August-11			Bond Future	0.12	173.9979	174.0283	173.9979	10,128.00
27/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24514	24	25	24	0.00
27/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	23241	23	23	23	0.00
27/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25773	26	26	26	0.00
27/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R202 On 03-November-11			Bond Future	0.03	176.5855	176.6160	176.5855	400.00
27/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13570	14	14	14	0.00
27/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	14948	15	15	15	0.00
27/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	12179	12	12	12	0.00
27/05/2011	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
27/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R203 On 04-August-11			Bond Future	8.06	104.0538	104.2064	104.0538	824.00
27/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	886	1	1	1	0.00
27/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	1001	1	1	1	0.00
27/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	778	1	1	1	0.00
27/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1305	1	1	1	0.00
27/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1049	1	1	1	0.00
27/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1173	1	1	1	0.00
27/05/2011	R203 On 03-November-11			Bond Future	8.17	101.4400	101.5960	101.4400	1,630.00
27/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2474	2	2	2	0.00
27/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2327	2	2	2	0.00
27/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2627	3	3	3	0.00
27/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	878	1	1	1	0.00
27/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1029	1	1	1	0.00
27/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	950	1	1	1	0.00
27/05/2011	R203 On 02-February-12			Bond Future	8.28	102.9863	103.1449	102.9863	0.00
27/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3334	3	3	3	0.00
27/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	3190	3	3	3	0.00
27/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3480	3	3	3	0.00
27/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1215	1	1	1	0.00
27/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1355	1	1	1	0.00
27/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1284	1	1	1	0.00
27/05/2011	R203 On 03-May-12			Bond Future	8.40	100.3922	100.5568	100.3922	0.00
27/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	3119	3	3	3	0.00
27/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3257	3	3	3	0.00
27/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2986	3	3	3	0.00
27/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1728	2	2	2	0.00
27/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1584	2	2	2	0.00
27/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1653	2	2	2	0.00
27/05/2011	R204 On 04-August-11			Bond Future	8.20	99.8363	100.0147	99.8363	0.00
27/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	726	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	631	1	1	1	0.00
27/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	832	1	1	1	0.00
27/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1621	2	2	2	0.00
27/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	1968	2	2	2	0.00
27/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	1789	2	2	2	0.00
27/05/2011	R204 On 03-November-11			Bond Future	8.29	101.3261	101.5043	101.3261	2,133.00
27/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3308	3	3	3	0.00
27/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3490	3	3	3	0.00
27/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	3130	3	3	3	0.00
27/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1013	1	1	1	0.00
27/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	864	1	1	1	0.00
27/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	936	1	1	1	0.00
27/05/2011	R204 On 02-February-12			Bond Future	8.39	98.8404	99.0180	98.8404	0.00
27/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	4198	4	4	4	0.00
27/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4374	4	4	4	0.00
27/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	4025	4	4	4	0.00
27/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1242	1	1	1	0.00
27/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1103	1	1	1	0.00
27/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1171	1	1	1	0.00
27/05/2011	R204 On 03-May-12			Bond Future	8.50	100.3445	100.5259	100.3445	0.00
27/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3350	3	3	3	0.00
27/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3204	3	3	3	0.00
27/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3502	3	4	3	0.00
27/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2048	2	2	2	0.00
27/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2233	2	2	2	0.00
27/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2137	2	2	2	0.00
27/05/2011	R206 On 04-August-11			Bond Future	6.92	101.7346	101.7990	101.7346	9,866.00
27/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	492	0	0	0	0.00
27/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	559	1	1	1	0.00
27/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	429	0	0	0	0.00
27/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	362	0	0	0	0.00
27/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	271	0	0	0	0.00
27/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	315	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
27/05/2011	R206 On 03-November-11			Bond Future	7.02	103.2496	103.3139	103.2496	0.00
27/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1614	2	2	2	0.00
27/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1533	1	2	1	0.00
27/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1699	2	2	2	0.00
27/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	140	0	0	0	0.00
27/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	172	0	0	0	0.00
27/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	154	0	0	0	0.00
27/05/2011	R206 On 02-February-12			Bond Future	7.13	101.0608	101.1251	101.0608	0.00
27/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1790	2	2	2	0.00
27/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1720	2	2	2	0.00
27/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1861	2	2	2	0.00
27/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	233	0	0	0	0.00
27/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	267	0	0	0	0.00
27/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	250	0	0	0	0.00
27/05/2011	R206 On 03-May-12			Bond Future	7.29	102.5999	102.6656	102.5999	0.00
27/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	969	1	1	1	0.00
27/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	1019	1	1	1	0.00
27/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	921	1	1	1	0.00
27/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	666	1	1	1	0.00
27/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	608	1	1	1	0.00
27/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	636	1	1	1	0.00
27/05/2011	R207 On 04-August-11			Bond Future	8.29	94.0889	94.3012	94.0889	5,725.00
27/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	1146	1	1	1	0.00
27/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	1013	1	1	1	0.00
27/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1289	1	1	1	0.00
27/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1214	1	1	1	0.00
27/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1514	2	2	2	0.00
27/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1359	1	1	1	0.00
27/05/2011	R207 On 03-November-11			Bond Future	8.37	95.4917	95.7096	95.4917	600.00
27/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	3153	3	3	3	0.00
27/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3341	3	3	3	0.00
27/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2971	3	3	3	0.00
27/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1163	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	989	1	1	1	0.00
27/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1073	1	1	1	0.00
27/05/2011	R207 On 02-February-12			Bond Future	8.47	93.3069	93.5298	93.3069	0.00
27/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	4309	4	4	4	0.00
27/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4490	4	4	4	0.00
27/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	4130	4	4	4	0.00
27/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1536	2	2	2	0.00
27/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1372	1	1	1	0.00
27/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1452	2	1	2	0.00
27/05/2011	R207 On 03-May-12			Bond Future	8.57	94.7303	94.9522	94.7303	0.00
27/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3427	3	3	3	0.00
27/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3274	3	3	3	0.00
27/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3585	3	4	3	0.00
27/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2357	2	2	2	0.00
27/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2568	3	3	3	0.00
27/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2460	3	2	3	0.00
27/05/2011	R208 On 04-August-11			Bond Future	8.32	91.9011	92.1265	91.9011	100.00
27/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1123	1	1	1	0.00
27/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1268	1	1	1	0.00
27/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	989	1	1	1	0.00
27/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	1750	2	2	2	0.00
27/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1415	2	1	2	0.00
27/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1576	2	2	2	0.00
27/05/2011	R208 On 03-November-11			Bond Future	8.41	89.8710	90.0973	89.8710	5,998.00
27/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3281	3	3	3	0.00
27/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	3091	3	3	3	0.00
27/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3476	3	3	3	0.00
27/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1164	1	1	1	0.00
27/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1359	1	1	1	0.00
27/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1258	1	1	1	0.00
27/05/2011	R208 On 02-February-12			Bond Future	8.49	91.2426	91.4754	91.2426	0.00
27/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4509	4	5	4	0.00
27/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4319	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4702	5	5	5	0.00
27/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1507	2	2	2	0.00
27/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1682	2	2	2	0.00
27/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1592	2	2	2	0.00
27/05/2011	R208 On 03-May-12			Bond Future	8.58	89.2348	89.4734	89.2348	0.00
27/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4487	4	4	4	0.00
27/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4673	5	5	5	0.00
27/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4305	4	4	4	0.00
27/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2220	2	2	2	0.00
27/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2038	2	2	2	0.00
27/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2126	2	2	2	0.00
27/05/2011	R209 On 04-August-11			Bond Future	8.72	77.0529	77.3490	77.0529	0.00
27/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1092	1	1	1	0.00
27/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1242	1	1	1	0.00
27/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9899	10	10	10	0.00
27/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	954	1	1	1	0.00
27/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3198	3	3	3	0.00
27/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	33	0	0	0	0.00
27/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2652	3	3	3	0.00
27/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	2917	3	3	3	0.00
27/05/2011	R209 On 03-November-11			Bond Future	8.78	75.0574	75.3501	75.0574	1,318.00
27/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2763	3	3	3	0.00
27/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2961	3	3	3	0.00
27/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2572	2	3	2	0.00
27/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3243	3	3	3	0.00
27/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2834	3	3	3	0.00
27/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3034	3	3	3	0.00
27/05/2011	R209 On 02-February-12			Bond Future	8.84	76.2002	76.5050	76.2002	0.00
27/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4399	4	4	4	0.00
27/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4615	4	5	4	0.00
27/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4188	4	4	4	0.00
27/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3364	4	3	4	0.00
27/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3027	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3191	3	3	3	0.00
27/05/2011	R209 On 03-May-12			Bond Future	8.91	74.2162	74.5251	74.2162	0.00
27/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4659	4	5	4	0.00
27/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4458	4	4	4	0.00
27/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4867	5	5	5	0.00
27/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3772	4	4	4	0.00
27/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4126	4	4	4	0.00
27/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	3944	4	4	4	0.00
27/05/2011	R210 On 04-August-11			Bond Future	131.10	131.0841	131.1017	131.0841	425.00
27/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	25102	25	25	25	0.00
27/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	25052	25	25	25	0.00
27/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	25152	25	25	25	0.00
27/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R211 On 04-August-11			Bond Future	1.16	107.1700	107.1810	107.1700	0.00
27/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1878	2	2	2	0.00
27/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1608	2	2	2	0.00
27/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2147	2	2	2	0.00
27/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R211 On 03-November-11			Bond Future	0.91	108.7630	108.7789	108.7630	539.00
27/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1793	2	2	2	0.00
27/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1532	2	2	2	0.00
27/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2054	2	2	2	0.00
27/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R212 On 04-August-11			Bond Future	2.09	106.1663	106.2341	106.1663	2,772.00
27/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3869	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4332	4	4	4	0.00
27/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3403	3	3	3	0.00
27/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R212 On 03-November-11			Bond Future	1.98	107.7476	107.8147	107.7476	240.00
27/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4826	5	5	5	0.00
27/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5279	5	5	5	0.00
27/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4370	4	4	4	0.00
27/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 04-August-11			Bond Future	8.73	86.7258	86.9780	86.7258	0.00
27/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	6767	7	7	7	0.00
27/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	5859	6	6	6	0.00
27/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6311	7	6	7	0.00
27/05/2011	R213 On 03-November-11			Bond Future	8.80	84.4750	84.7399	84.4750	0.00
27/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	810	1	1	1	0.00
27/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	404	1	0	1	0.00
27/05/2011	R213 On 02-February-12			Bond Future	8.87	85.7673	86.0284	85.7673	0.00
27/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	1014	1	1	1	0.00
27/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1402	1	1	1	0.00
27/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	623	0	1	0	0.00
27/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/05/2011	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
27/05/2011	R213 On 03-May-12			Bond Future	8.94	83.5284	83.8016	83.5284	0.00
27/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2381	2	2	2	0.00
27/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2754	2	3	2	0.00
27/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	2005	2	2	2	0.00
27/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
27/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/05/2011	TRT1 On 04-August-11			Index Future	352.31	351.6700	352.3100	351.6700	100.00
27/05/2011	TRT1 On 03-November-11			Index Future	357.04	356.3890	357.0380	356.3890	0.00