



Derivatives Weekly Statistics Report

From: 21/03/2011 To: 25/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	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
22/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	AL7T On 05-May-11			Index Future	367.33	367.4420	367.3250	367.4420	30.00
22/03/2011	AL7T On 04-August-11			Index Future	372.57	372.6820	372.5680	372.6820	0.00
22/03/2011	ALBI On 05-May-11			Index Future	338.98	339.0910	338.9840	339.0910	1,059.00
22/03/2011	ALBI On 04-August-11			Index Future	343.82	343.9270	343.8220	343.9270	0.00
22/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	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
22/03/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C209 On	22-March-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CRD1 On	05-May-11			Index Future	154.53	154.1520	154.5320	154.1520	2.00
22/03/2011	CRD1 On	04-August-11			Index Future	156.66	156.2740	156.6590	156.2740	0.00
22/03/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	GOVI On	05-May-11			GOVI	341.45	340.3620	341.4540	340.3620	209.00
22/03/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On	05-May-11	349.01	Put	GOVI	75560	9	8	9	0.00
22/03/2011	GOVI On	05-May-11	348.99	Put	GOVI	75360	9	8	9	0.00
22/03/2011	GOVI On	05-May-11	349.00	Put	GOVI	75460	9	8	9	0.00
22/03/2011	GOVI On	04-August-11			GOVI	346.33	345.2160	346.3270	345.2160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	16830	3	2	3	0.00
22/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	16630	3	2	3	0.00
22/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	16730	3	2	3	0.00
22/03/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2011	IGOV On 05-May-11			Index Future	150.27	150.3210	150.2740	150.3210	61.00
22/03/2011	IGOV On 04-August-11			Index Future	152.42	152.4650	152.4190	152.4650	0.00
22/03/2011	ILBI On 05-May-11			Index Future	406.43	406.6640	406.4320	406.6640	336.00
22/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	2,001.00
22/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	3,001.00
22/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	3,890.00
22/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2900	94.2900	94.2900	2,000.00
22/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	0.00
22/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.1300	94.1100	94.1300	14,390.00
22/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.5600	93.6200	93.5600	5,390.00
22/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9900	93.0800	92.9900	1,090.00
22/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.4900	92.5800	92.4900	2,890.00
22/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.82	92.0800	92.1800	92.0800	44,710.00

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22/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.19	91.7000	91.8100	91.7000	513.00
22/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.52	91.4200	91.4800	91.4200	0.00
22/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
22/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
22/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
22/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
22/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
22/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/03/2011	OTH1 On 05-May-11			Index Future	331.77	331.8700	331.7650	331.8700	3.00
22/03/2011	OTH1 On 04-August-11			Index Future	336.50	336.6030	336.5010	336.6030	0.00
22/03/2011	R157 On 05-May-11			Bond Future	7.90	122.1006	122.3203	122.1006	2,405.00
22/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	495	0	0	0	0.00
22/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	577	1	1	1	0.00
22/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	354	0	0	0	0.00
22/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	420	0	0	0	0.00

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22/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1218	1	1	1	0.00
22/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1357	2	1	2	0.00
22/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	965	1	1	1	0.00
22/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1088	1	1	1	0.00
22/03/2011	R157 On 04-August-11			Bond Future	8.06	123.8635	124.0852	123.8635	0.00
22/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	517	0	1	0	0.00
22/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	467	0	0	0	0.00
22/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	572	1	1	1	0.00
22/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2537	3	3	3	0.00
22/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2824	3	3	3	0.00
22/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2678	3	3	3	0.00
22/03/2011	R157 On 03-November-11			Bond Future	8.24	118.8078	119.0336	118.8078	3,694.00
22/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1791	2	2	2	0.00
22/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1698	2	2	2	0.00
22/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1887	2	2	2	0.00
22/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1676	2	2	2	0.00
22/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1845	2	2	2	0.00
22/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1759	2	2	2	0.00
22/03/2011	R157 On 02-February-12			Bond Future	8.45	120.5494	120.7765	120.5494	0.00
22/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2224	2	2	2	0.00
22/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2135	2	2	2	0.00
22/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2316	2	2	2	0.00
22/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1966	2	2	2	0.00
22/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2118	2	2	2	0.00
22/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2040	2	2	2	0.00
22/03/2011	R186 On 05-May-11			Bond Future	8.98	116.3516	116.6869	116.3516	28,849.00
22/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1108	1	1	1	0.00
22/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1274	1	1	1	0.00
22/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	57	0	0	0	5,500.00
22/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	958	1	1	1	0.00
22/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3506	4	4	4	0.00
22/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9459	10	9	10	0.00
22/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2889	3	3	3	0.00

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22/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3189	3	3	3	0.00
22/03/2011	R186 On 04-August-11			Bond Future	9.08	112.7338	113.0711	112.7338	0.00
22/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	913	1	1	1	0.00
22/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1008	1	1	1	0.00
22/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	824	1	1	1	0.00
22/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9055	9	9	9	0.00
22/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8258	9	8	9	0.00
22/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8652	9	9	9	0.00
22/03/2011	R186 On 03-November-11			Bond Future	9.18	114.3329	114.6721	114.3329	12,982.00
22/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3818	4	4	4	0.00
22/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4020	4	4	4	0.00
22/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3621	4	4	4	0.00
22/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5653	6	6	6	0.00
22/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5162	5	5	5	0.00
22/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5404	6	5	6	0.00
22/03/2011	R186 On 02-February-12			Bond Future	9.28	110.7218	111.0627	110.7218	0.00
22/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4118	4	4	4	0.00
22/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4311	4	4	4	0.00
22/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3929	4	4	4	0.00
22/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6828	7	7	7	0.00
22/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6328	7	6	7	0.00
22/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6575	7	7	7	0.00
22/03/2011	R201 On 05-May-11			Bond Future	7.44	107.2239	107.4443	107.2239	484.00
22/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1223	1	1	1	0.00
22/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1345	1	1	1	0.00
22/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1107	1	1	1	0.00
22/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	273	0	0	0	0.00
22/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	195	0	0	0	0.00
22/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	231	0	0	0	0.00
22/03/2011	R201 On 04-August-11			Bond Future	7.58	104.3579	104.5844	104.3579	0.00
22/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	568	1	1	1	0.00
22/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	516	0	1	0	0.00
22/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	623	1	1	1	0.00

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22/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1475	2	1	2	0.00
22/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1670	2	2	2	0.00
22/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1570	2	2	2	0.00
22/03/2011	R201 On 03-November-11			Bond Future	7.75	105.8365	106.0662	105.8365	0.00
22/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1647	2	2	2	0.00
22/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1564	1	2	1	0.00
22/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1732	2	2	2	0.00
22/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	894	1	1	1	0.00
22/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1001	1	1	1	0.00
22/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	946	1	1	1	0.00
22/03/2011	R201 On 02-February-12			Bond Future	7.93	102.9794	103.2091	102.9794	0.00
22/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2000	2	2	2	0.00
22/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1923	2	2	2	0.00
22/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2079	2	2	2	0.00
22/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1128	1	1	1	0.00
22/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1226	1	1	1	0.00
22/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1176	1	1	1	0.00
22/03/2011	R202 On 05-May-11			Bond Future	0.30	170.3203	170.3203	170.3203	10,489.00
22/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43661	44	44	44	0.00
22/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44689	45	45	45	0.00
22/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42622	43	43	43	0.00
22/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R203 On 05-May-11			Bond Future	8.51	99.7238	99.9774	99.7238	516.00
22/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	460	0	0	0	0.00
22/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	390	0	0	0	0.00
22/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	539	0	1	0	0.00
22/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1556	2	2	2	0.00
22/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1894	2	2	2	0.00
22/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1720	2	2	2	0.00
22/03/2011	R203 On 04-August-11			Bond Future	8.65	101.1630	101.4206	101.1630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	584	1	1	1	0.00
22/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	645	1	1	1	0.00
22/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	526	0	1	0	0.00
22/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3838	4	4	4	0.00
22/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3478	4	3	4	0.00
22/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3657	4	4	4	0.00
22/03/2011	R203 On 03-November-11			Bond Future	8.81	98.4350	98.6959	98.4350	1,416.00
22/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1608	2	2	2	0.00
22/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1704	2	2	2	0.00
22/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1515	1	2	1	0.00
22/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3117	3	3	3	0.00
22/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2855	3	3	3	0.00
22/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2984	3	3	3	0.00
22/03/2011	R203 On 02-February-12			Bond Future	8.97	99.8793	100.1421	99.8793	0.00
22/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2221	2	2	2	0.00
22/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2323	2	2	2	0.00
22/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2122	2	2	2	0.00
22/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3290	3	3	3	0.00
22/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3061	3	3	3	0.00
22/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3174	3	3	3	0.00
22/03/2011	R204 On 05-May-11			Bond Future	8.69	98.9925	99.2758	98.9925	100.00
22/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	656	1	1	1	0.00
22/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	758	1	1	1	0.00
22/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	564	1	1	1	0.00
22/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1860	2	2	2	0.00
22/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1512	2	2	2	0.00
22/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1680	2	2	2	0.00
22/03/2011	R204 On 04-August-11			Bond Future	8.83	96.3873	96.6770	96.3873	0.00
22/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	502	0	1	0	0.00
22/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	452	0	0	0	0.00
22/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	556	1	1	1	0.00
22/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4683	5	5	5	0.00
22/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5127	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
22/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4902	5	5	5	0.00
22/03/2011	R204 On 03-November-11			Bond Future	8.97	97.7511	98.0414	97.7511	1,876.00
22/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2087	2	2	2	0.00
22/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1975	2	2	2	0.00
22/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2202	2	2	2	0.00
22/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3039	3	3	3	0.00
22/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3321	4	3	4	0.00
22/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3178	3	3	3	0.00
22/03/2011	R204 On 02-February-12			Bond Future	9.11	95.1553	95.4505	95.1553	0.00
22/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2762	3	3	3	0.00
22/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2644	3	3	3	0.00
22/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2883	3	3	3	0.00
22/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3179	3	3	3	0.00
22/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3429	4	3	4	0.00
22/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3302	3	3	3	0.00
22/03/2011	R206 On 05-May-11			Bond Future	7.11	103.1766	103.3072	103.1766	0.00
22/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1061	1	1	1	0.00
22/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	965	1	1	1	0.00
22/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1160	1	1	1	0.00
22/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	100	0	0	0	0.00
22/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	144	0	0	0	0.00
22/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	120	0	0	0	0.00
22/03/2011	R206 On 04-August-11			Bond Future	7.27	100.8983	101.0323	100.8983	0.00
22/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	459	0	0	0	0.00
22/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	505	0	1	0	0.00
22/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	418	0	0	0	0.00
22/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1118	1	1	1	0.00
22/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	984	1	1	1	0.00
22/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1048	1	1	1	0.00
22/03/2011	R206 On 03-November-11			Bond Future	7.44	102.3262	102.4631	102.3262	0.00
22/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1234	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1297	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1172	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
22/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	661	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	589	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	625	1	1	1	0.00
22/03/2011	R206 On 02-February-12			Bond Future	7.65	100.0649	100.2008	100.0649	0.00
22/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1375	1	1	1	0.00
22/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1430	1	1	1	0.00
22/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1321	1	1	1	0.00
22/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	793	1	1	1	0.00
22/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	726	1	1	1	0.00
22/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	759	1	1	1	0.00
22/03/2011	R207 On 05-May-11			Bond Future	8.77	92.8476	93.2021	92.8476	1,020.00
22/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	584	1	1	1	0.00
22/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	678	1	1	1	0.00
22/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	500	0	1	0	0.00
22/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2305	3	2	3	0.00
22/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1907	2	2	2	0.00
22/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2100	2	2	2	0.00
22/03/2011	R207 On 04-August-11			Bond Future	8.89	90.5449	90.9058	90.5449	0.00
22/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	807	1	1	1	0.00
22/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	737	1	1	1	0.00
22/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	883	1	1	1	0.00
22/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4204	4	4	4	0.00
22/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4634	5	5	5	0.00
22/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4415	5	4	5	0.00
22/03/2011	R207 On 03-November-11			Bond Future	9.02	91.8294	92.1911	91.8294	600.00
22/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2080	2	2	2	0.00
22/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1967	2	2	2	0.00
22/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2198	2	2	2	0.00
22/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3365	4	3	4	0.00
22/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3678	4	4	4	0.00
22/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3518	4	4	4	0.00
22/03/2011	R207 On 02-February-12			Bond Future	9.15	89.5358	89.9026	89.5358	0.00
22/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2817	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
22/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2695	3	3	3	0.00
22/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2943	3	3	3	0.00
22/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3452	4	3	4	0.00
22/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3728	4	4	4	0.00
22/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3588	4	4	4	0.00
22/03/2011	R208 On 05-May-11			Bond Future	8.81	87.0017	87.3156	87.0017	190.00
22/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	552	1	1	1	0.00
22/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	471	0	0	0	0.00
22/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	642	1	1	1	0.00
22/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2197	2	2	2	0.00
22/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2636	3	3	3	0.00
22/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2411	3	2	3	0.00
22/03/2011	R208 On 04-August-11			Bond Future	8.92	88.2582	88.5703	88.2582	120.00
22/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	782	1	1	1	0.00
22/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	858	1	1	1	0.00
22/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	712	1	1	1	0.00
22/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5029	5	5	5	0.00
22/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4561	5	5	5	0.00
22/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4791	5	5	5	0.00
22/03/2011	R208 On 03-November-11			Bond Future	9.04	86.1104	86.4319	86.1104	5,604.00
22/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2163	2	2	2	0.00
22/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2285	2	2	2	0.00
22/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2044	2	2	2	0.00
22/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3977	4	4	4	0.00
22/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3639	4	4	4	0.00
22/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3806	4	4	4	0.00
22/03/2011	R208 On 02-February-12			Bond Future	9.16	87.3791	87.6983	87.3791	0.00
22/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3060	3	3	3	0.00
22/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3194	3	3	3	0.00
22/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2929	3	3	3	0.00
22/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4069	4	4	4	0.00
22/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3776	4	4	4	0.00
22/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3921	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
22/03/2011	R209 On 05-May-11			Bond Future	9.06	72.8313	73.0660	72.8313	21,100.00
22/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	300	0	0	0	0.00
22/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	363	0	0	0	0.00
22/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	246	0	0	0	0.00
22/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5135	5	5	5	0.00
22/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4416	5	4	5	0.00
22/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4769	5	5	5	0.00
22/03/2011	R209 On 04-August-11			Bond Future	9.14	73.8857	74.1169	73.8857	0.00
22/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1120	1	1	1	0.00
22/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1227	1	1	1	0.00
22/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1021	1	1	1	0.00
22/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7425	7	7	7	0.00
22/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	791	1	1	1	0.00
22/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6498	7	6	7	0.00
22/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5869	6	6	6	0.00
22/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6178	6	6	6	0.00
22/03/2011	R209 On 03-November-11			Bond Future	9.22	71.7874	72.0227	71.7874	1,033.00
22/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2307	2	2	2	0.00
22/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2171	2	2	2	0.00
22/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2450	2	2	2	0.00
22/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5651	6	6	6	0.00
22/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6170	6	6	6	0.00
22/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5905	6	6	6	0.00
22/03/2011	R209 On 02-February-12			Bond Future	9.30	72.8377	73.0769	72.8377	0.00
22/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3534	3	4	3	0.00
22/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3375	3	3	3	0.00
22/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3697	4	4	4	0.00
22/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5537	6	6	6	0.00
22/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5979	6	6	6	0.00
22/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5755	6	6	6	0.00
22/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5046	105.5046	105.5046	539.00
22/03/2011	R211 On 05-May-11	2.14	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
22/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3163	3	3	3	0.00
22/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2620	3	3	3	0.00
22/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11			Bond Future	2.44	103.7079	103.7079	103.7079	2,518.00
22/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2272	2	2	2	0.00
22/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1298	1	1	1	0.00
22/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1784	2	2	2	0.00
22/03/2011	R213 On 05-May-11			Bond Future	9.11	81.8672	82.1452	81.8672	0.00
22/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8878	9	9	9	0.00
22/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9791	10	10	10	0.00
22/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9332	10	9	10	0.00
22/03/2011	R213 On 04-August-11			Bond Future	9.20	83.0466	83.3354	83.0466	0.00
22/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10410	11	10	11	0.00
22/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9501	10	10	10	0.00
22/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9954	10	10	10	0.00
22/03/2011	R213 On 03-November-11			Bond Future	9.29	80.6801	80.9718	80.6801	0.00
22/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4578	5	5	5	0.00
22/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3768	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
22/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4172	4	4	4	0.00
22/03/2011	R213 On 02-February-12			Bond Future	9.38	81.8702	82.1571	81.8702	0.00
22/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3248	4	3	4	0.00
22/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2470	3	2	3	0.00
22/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2858	3	3	3	0.00
22/03/2011	TRT1 On 05-May-11			Index Future	337.23	336.1860	337.2320	336.1860	100.00
22/03/2011	TRT1 On 04-August-11			Index Future	341.88	340.8130	341.8750	340.8130	0.00
23/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	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
23/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	AL7T On 05-May-11			Index Future	370.02	367.3250	370.0240	367.3250	30.00
23/03/2011	AL7T On 04-August-11			Index Future	375.31	372.5680	375.3070	372.5680	0.00
23/03/2011	ALBI On 05-May-11			Index Future	340.85	338.9840	340.8540	338.9840	1,070.00
23/03/2011	ALBI On 04-August-11			Index Future	345.72	343.8220	345.7200	343.8220	0.00
23/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	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
23/03/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CRD1 On	05-May-11			Index Future	154.71	154.5320	154.7090	154.5320	2.00
23/03/2011	CRD1 On	04-August-11			Index Future	156.84	156.6590	156.8400	156.6590	0.00
23/03/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	GOVI On	05-May-11			GOVI	342.10	341.4540	342.1030	341.4540	209.00
23/03/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On	05-May-11	349.01	Put	GOVI	69070	8	7	8	0.00
23/03/2011	GOVI On	05-May-11	348.99	Put	GOVI	68870	8	7	8	0.00
23/03/2011	GOVI On	05-May-11	349.00	Put	GOVI	68970	8	7	8	0.00
23/03/2011	GOVI On	04-August-11			GOVI	346.99	346.3270	346.9870	346.3270	0.00
23/03/2011	GOVI On	04-August-11	348.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	10230	2	1	2	0.00
23/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	10030	2	1	2	0.00
23/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	10130	2	1	2	0.00
23/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2011	IGOV On 05-May-11			Index Future	150.27	150.2740	150.2710	150.2740	61.00
23/03/2011	IGOV On 04-August-11			Index Future	152.42	152.4190	152.4160	152.4190	0.00
23/03/2011	ILBI On 05-May-11			Index Future	406.50	406.4320	406.5040	406.4320	336.00
23/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	2,001.00
23/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.66	94.3600	94.3450	94.3600	3,001.00
23/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3500	94.3320	94.3500	3,890.00
23/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2900	94.2700	94.2900	2,000.00
23/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.2000	94.1870	94.2000	0.00
23/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.98	94.1100	94.0180	94.1100	14,390.00
23/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6200	93.6360	93.6200	5,390.00
23/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0800	93.0910	93.0800	1,090.00
23/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.41	92.5800	92.5880	92.5800	2,890.00
23/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1800	92.1920	92.1800	44,710.00
23/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.18	91.8100	91.8220	91.8100	513.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.55	91.4800	91.4500	91.4800	0.00
23/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
23/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
23/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/03/2011	OTH1 On 05-May-11			Index Future	333.74	331.7650	333.7440	331.7650	3.00
23/03/2011	OTH1 On 04-August-11			Index Future	338.51	336.5010	338.5090	336.5010	0.00
23/03/2011	R157 On 05-May-11			Bond Future	7.85	122.3203	122.5038	122.3203	2,405.00
23/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	559	0	1	0	0.00
23/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	650	1	1	1	0.00
23/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	404	0	0	0	0.00
23/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	477	0	0	0	0.00
23/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1091	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
23/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1224	1	1	1	0.00
23/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	854	1	1	1	0.00
23/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	968	1	1	1	0.00
23/03/2011	R157 On 04-August-11			Bond Future	8.01	124.0852	124.2730	124.0852	0.00
23/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	564	1	1	1	0.00
23/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	510	0	1	0	0.00
23/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	623	1	1	1	0.00
23/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2400	3	2	3	0.00
23/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2679	3	3	3	0.00
23/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2537	3	3	3	0.00
23/03/2011	R157 On 03-November-11			Bond Future	8.19	119.0336	119.2239	119.0336	3,694.00
23/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1886	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1790	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1984	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1582	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1747	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1663	2	2	2	0.00
23/03/2011	R157 On 02-February-12			Bond Future	8.39	120.7765	120.9706	120.7765	0.00
23/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2324	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2232	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2418	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1873	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2021	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1946	2	2	2	0.00
23/03/2011	R186 On 05-May-11			Bond Future	8.95	116.6869	116.8961	116.6869	28,849.00
23/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1161	1	1	1	0.00
23/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1333	1	1	1	0.00
23/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	60	0	0	0	5,500.00
23/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1005	1	1	1	0.00
23/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3344	4	3	4	0.00
23/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9253	9	9	9	0.00
23/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2739	3	3	3	0.00
23/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3032	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
23/03/2011	R186 On 04-August-11			Bond Future	9.05	113.0711	113.2939	113.0711	0.00
23/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	1	1	0.00
23/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1047	1	1	1	0.00
23/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	857	1	1	1	0.00
23/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8865	9	9	9	0.00
23/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8074	8	8	8	0.00
23/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8465	9	8	9	0.00
23/03/2011	R186 On 03-November-11			Bond Future	9.15	114.6721	114.8992	114.6721	12,982.00
23/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3914	4	4	4	0.00
23/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4120	4	4	4	0.00
23/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3714	4	4	4	0.00
23/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5519	6	6	6	0.00
23/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5035	5	5	5	0.00
23/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5273	5	5	5	0.00
23/03/2011	R186 On 02-February-12			Bond Future	9.26	111.0627	111.2851	111.0627	0.00
23/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4210	4	4	4	0.00
23/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4406	4	4	4	0.00
23/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4019	4	4	4	0.00
23/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6696	7	7	7	0.00
23/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6201	6	6	6	0.00
23/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6445	7	6	7	0.00
23/03/2011	R201 On 05-May-11			Bond Future	7.41	107.4443	107.5212	107.4443	484.00
23/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1276	1	1	1	0.00
23/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1400	1	1	1	0.00
23/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1157	1	1	1	0.00
23/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	246	0	0	0	0.00
23/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	173	0	0	0	0.00
23/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	207	0	0	0	0.00
23/03/2011	R201 On 04-August-11			Bond Future	7.56	104.5844	104.6650	104.5844	0.00
23/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	593	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	539	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	650	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1421	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
23/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1612	2	2	2	0.00
23/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1515	2	2	2	0.00
23/03/2011	R201 On 03-November-11			Bond Future	7.72	106.0662	106.1466	106.0662	0.00
23/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1693	2	2	2	0.00
23/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1608	2	2	2	0.00
23/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1779	2	2	2	0.00
23/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	860	1	1	1	0.00
23/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	964	1	1	1	0.00
23/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	912	1	1	1	0.00
23/03/2011	R201 On 02-February-12			Bond Future	7.89	103.2091	103.2910	103.2091	0.00
23/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2047	2	2	2	0.00
23/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1968	2	2	2	0.00
23/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2126	2	2	2	0.00
23/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1094	1	1	1	0.00
23/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1189	1	1	1	0.00
23/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1141	1	1	1	0.00
23/03/2011	R202 On 05-May-11			Bond Future	0.31	170.3203	169.7576	170.3203	10,489.00
23/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43098	44	43	44	0.00
23/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44126	45	44	45	0.00
23/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42060	43	42	43	0.00
23/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R203 On 05-May-11			Bond Future	8.47	99.9774	100.1933	99.9774	516.00
23/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	520	0	1	0	0.00
23/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	442	0	0	0	0.00
23/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	606	1	1	1	0.00
23/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1408	2	1	2	0.00
23/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1730	2	2	2	0.00
23/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1565	2	2	2	0.00
23/03/2011	R203 On 04-August-11			Bond Future	8.61	101.4206	101.6375	101.4206	0.00
23/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	633	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
23/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	698	1	1	1	0.00
23/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	571	1	1	1	0.00
23/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3666	4	4	4	0.00
23/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3315	3	3	3	0.00
23/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3489	4	3	4	0.00
23/03/2011	R203 On 03-November-11			Bond Future	8.76	98.6959	98.9177	98.6959	1,416.00
23/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1697	2	2	2	0.00
23/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1796	2	2	2	0.00
23/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1600	2	2	2	0.00
23/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2980	3	3	3	0.00
23/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2725	3	3	3	0.00
23/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2851	3	3	3	0.00
23/03/2011	R203 On 02-February-12			Bond Future	8.92	100.1421	100.3674	100.1421	0.00
23/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2321	2	2	2	0.00
23/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2426	2	2	2	0.00
23/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2219	2	2	2	0.00
23/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3161	3	3	3	0.00
23/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2939	3	3	3	0.00
23/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3048	3	3	3	0.00
23/03/2011	R204 On 05-May-11			Bond Future	8.65	99.2758	99.4850	99.2758	100.00
23/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	722	1	1	1	0.00
23/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	832	1	1	1	0.00
23/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	622	1	1	1	0.00
23/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1709	2	2	2	0.00
23/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1376	2	1	2	0.00
23/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1537	2	2	2	0.00
23/03/2011	R204 On 04-August-11			Bond Future	8.78	96.6770	96.8899	96.6770	0.00
23/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	539	1	1	1	0.00
23/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	486	0	0	0	0.00
23/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	596	1	1	1	0.00
23/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4510	5	5	5	0.00
23/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4948	5	5	5	0.00
23/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4726	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
23/03/2011	R204 On 03-November-11			Bond Future	8.92	98.0414	98.2624	98.0414	1,876.00
23/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2181	2	2	2	0.00
23/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2066	2	2	2	0.00
23/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2300	2	2	2	0.00
23/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2916	3	3	3	0.00
23/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3191	3	3	3	0.00
23/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3051	3	3	3	0.00
23/03/2011	R204 On 02-February-12			Bond Future	9.07	95.4505	95.6689	95.4505	0.00
23/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2865	3	3	3	0.00
23/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2744	3	3	3	0.00
23/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2989	3	3	3	0.00
23/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3067	3	3	3	0.00
23/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3310	3	3	3	0.00
23/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3187	3	3	3	0.00
23/03/2011	R206 On 05-May-11			Bond Future	7.08	103.3072	103.3677	103.3072	0.00
23/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1107	1	1	1	0.00
23/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1009	1	1	1	0.00
23/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1208	1	1	1	0.00
23/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	87	0	0	0	0.00
23/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	128	0	0	0	0.00
23/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	106	0	0	0	0.00
23/03/2011	R206 On 04-August-11			Bond Future	7.24	101.0323	101.0939	101.0323	0.00
23/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	480	0	0	0	0.00
23/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	528	1	1	1	0.00
23/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	437	0	0	0	0.00
23/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1076	1	1	1	0.00
23/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	945	1	1	1	0.00
23/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1008	1	1	1	0.00
23/03/2011	R206 On 03-November-11			Bond Future	7.41	102.4631	102.5247	102.4631	0.00
23/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1270	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1334	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1207	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	635	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
23/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	565	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	599	1	1	1	0.00
23/03/2011	R206 On 02-February-12			Bond Future	7.62	100.2008	100.2627	100.2008	0.00
23/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1411	1	1	1	0.00
23/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1467	1	1	1	0.00
23/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1356	1	1	1	0.00
23/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	766	1	1	1	0.00
23/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	702	1	1	1	0.00
23/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	733	1	1	1	0.00
23/03/2011	R207 On 05-May-11			Bond Future	8.69	93.2021	93.6264	93.2021	1,020.00
23/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	715	1	1	1	0.00
23/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	823	1	1	1	0.00
23/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	617	1	1	1	0.00
23/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1998	2	2	2	0.00
23/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1627	2	2	2	0.00
23/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1807	2	2	2	0.00
23/03/2011	R207 On 04-August-11			Bond Future	8.81	90.9058	91.3347	90.9058	0.00
23/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	918	1	1	1	0.00
23/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	840	1	1	1	0.00
23/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1001	1	1	1	0.00
23/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3893	4	4	4	0.00
23/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4308	5	4	5	0.00
23/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4097	4	4	4	0.00
23/03/2011	R207 On 03-November-11			Bond Future	8.94	92.1911	92.6297	92.1911	600.00
23/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2269	2	2	2	0.00
23/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2149	2	2	2	0.00
23/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2393	2	2	2	0.00
23/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3121	3	3	3	0.00
23/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3421	4	3	4	0.00
23/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3269	4	3	4	0.00
23/03/2011	R207 On 02-February-12			Bond Future	9.06	89.9026	90.3494	89.9026	0.00
23/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3031	3	3	3	0.00
23/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2903	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
23/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3163	3	3	3	0.00
23/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3226	3	3	3	0.00
23/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3489	4	3	4	0.00
23/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3355	4	3	4	0.00
23/03/2011	R208 On 05-May-11			Bond Future	8.75	87.3156	87.6966	87.3156	190.00
23/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	656	1	1	1	0.00
23/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	563	0	1	0	0.00
23/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	759	1	1	1	0.00
23/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1933	2	2	2	0.00
23/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2347	3	2	3	0.00
23/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2134	2	2	2	0.00
23/03/2011	R208 On 04-August-11			Bond Future	8.86	88.5703	88.9597	88.5703	120.00
23/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	876	1	1	1	0.00
23/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	958	1	1	1	0.00
23/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	799	1	1	1	0.00
23/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4727	5	5	5	0.00
23/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4271	5	4	5	0.00
23/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4496	5	4	5	0.00
23/03/2011	R208 On 03-November-11			Bond Future	8.97	86.4319	86.8233	86.4319	5,604.00
23/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2328	2	2	2	0.00
23/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2457	2	2	2	0.00
23/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2203	2	2	2	0.00
23/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3745	4	4	4	0.00
23/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3419	4	3	4	0.00
23/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3580	4	4	4	0.00
23/03/2011	R208 On 02-February-12			Bond Future	9.08	87.6983	88.0967	87.6983	0.00
23/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3249	3	3	3	0.00
23/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3389	3	3	3	0.00
23/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3113	3	3	3	0.00
23/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3855	4	4	4	0.00
23/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3572	4	4	4	0.00
23/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3711	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
23/03/2011	R209 On 05-May-11			Bond Future	9.03	73.0660	73.2790	73.0660	21,100.00
23/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	321	0	0	0	0.00
23/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	388	0	0	0	0.00
23/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	264	0	0	0	0.00
23/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4940	5	5	5	0.00
23/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4228	4	4	4	0.00
23/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4577	5	5	5	0.00
23/03/2011	R209 On 04-August-11			Bond Future	9.11	74.1169	74.3419	74.1169	0.00
23/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1172	1	1	1	0.00
23/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1283	1	1	1	0.00
23/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1069	1	1	1	0.00
23/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7604	7	8	7	0.00
23/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	745	1	1	1	0.00
23/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6321	6	6	6	0.00
23/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5700	6	6	6	0.00
23/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6005	6	6	6	0.00
23/03/2011	R209 On 03-November-11			Bond Future	9.19	72.0227	72.2444	72.0227	1,033.00
23/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2384	2	2	2	0.00
23/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2245	2	2	2	0.00
23/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2531	2	3	2	0.00
23/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5510	6	6	6	0.00
23/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6022	6	6	6	0.00
23/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5760	6	6	6	0.00
23/03/2011	R209 On 02-February-12			Bond Future	9.27	73.0769	73.3027	73.0769	0.00
23/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3630	4	4	4	0.00
23/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3468	3	3	3	0.00
23/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3796	4	4	4	0.00
23/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5410	6	5	6	0.00
23/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5846	6	6	6	0.00
23/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5625	6	6	6	0.00
23/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5046	105.4878	105.5046	539.00
23/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2875	3	3	3	0.00
23/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3146	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
23/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2604	3	3	3	0.00
23/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7079	103.7939	103.7079	2,518.00
23/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2186	2	2	2	0.00
23/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1	1	0.00
23/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	2	2	0.00
23/03/2011	R213 On 05-May-11			Bond Future	9.08	82.1452	82.3625	82.1452	0.00
23/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8660	9	9	9	0.00
23/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9573	10	10	10	0.00
23/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9115	9	9	9	0.00
23/03/2011	R213 On 04-August-11			Bond Future	9.17	83.3354	83.5493	83.3354	0.00
23/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10196	10	10	10	0.00
23/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9287	10	9	10	0.00
23/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9740	10	10	10	0.00
23/03/2011	R213 On 03-November-11			Bond Future	9.26	80.9718	81.1973	80.9718	0.00
23/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4353	5	4	5	0.00
23/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3543	4	4	4	0.00
23/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3946	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
23/03/2011	R213 On 02-February-12			Bond Future	9.35	82.1571	82.3864	82.1571	0.00
23/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3019	3	3	3	0.00
23/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2240	2	2	2	0.00
23/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2628	3	3	3	0.00
23/03/2011	TRT1 On 05-May-11			Index Future	337.95	337.2320	337.9540	337.2320	100.00
23/03/2011	TRT1 On 04-August-11			Index Future	342.61	341.8750	342.6090	341.8750	0.00
24/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	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
24/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	AL7T On 05-May-11			Index Future	370.84	370.0240	370.8370	370.0240	30.00
24/03/2011	AL7T On 04-August-11			Index Future	376.13	375.3070	376.1320	375.3070	0.00
24/03/2011	ALBI On 05-May-11			Index Future	341.45	340.8540	341.4500	340.8540	1,070.00
24/03/2011	ALBI On 04-August-11			Index Future	346.33	345.7200	346.3260	345.7200	0.00
24/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	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
24/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CRD1 On 05-May-11			Index Future	154.91	154.7090	154.9100	154.7090	2.00
24/03/2011	CRD1 On 04-August-11			Index Future	157.04	156.8400	157.0440	156.8400	0.00
24/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	GOVI On 05-May-11			GOVI	342.70	342.1030	342.6950	342.1030	209.00
24/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	63150	7	6	7	0.00
24/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	62950	7	6	7	0.00
24/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	63050	7	6	7	0.00
24/03/2011	GOVI On 04-August-11			GOVI	347.59	346.9870	347.5880	346.9870	0.00
24/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	4220	1	0	1	0.00
24/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	4020	1	0	1	0.00
24/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	4120	1	0	1	0.00
24/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2011	IGOV On 05-May-11			Index Future	150.27	150.2710	150.2650	150.2710	61.00
24/03/2011	IGOV On 04-August-11			Index Future	152.41	152.4160	152.4100	152.4160	0.00
24/03/2011	ILBI On 05-May-11			Index Future	406.49	406.5040	406.4910	406.5040	336.00
24/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.3800	94.4100	94.3800	2,001.00
24/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3450	94.3700	94.3450	3,001.00
24/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3320	94.3400	94.3320	3,890.00
24/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2700	94.2900	94.2700	2,000.00
24/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.78	94.1870	94.2200	94.1870	0.00
24/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.0180	94.1100	94.0180	14,390.00
24/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6360	93.6600	93.6360	8,091.00
24/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.86	93.0910	93.1400	93.0910	1,090.00
24/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.5880	92.6600	92.5880	2,890.00
24/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.1920	92.2300	92.1920	44,710.00
24/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.12	91.8220	91.8800	91.8220	513.00
24/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.36	91.4500	91.6400	91.4500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
24/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
24/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
24/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
24/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
24/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/03/2011	OTH1 On 05-May-11			Index Future	334.37	333.7440	334.3670	333.7440	3.00
24/03/2011	OTH1 On 04-August-11			Index Future	339.14	338.5090	339.1420	338.5090	0.00
24/03/2011	R157 On 05-May-11			Bond Future	7.81	122.5038	122.6795	122.5038	2,405.00
24/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	627	1	1	1	0.00
24/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	1	1	0.00
24/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	457	0	0	0	0.00
24/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	538	0	1	0	0.00
24/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	977	1	1	1	0.00
24/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1101	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
24/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	754	1	1	1	0.00
24/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	860	1	1	1	0.00
24/03/2011	R157 On 04-August-11			Bond Future	7.96	124.2730	124.4496	124.2730	0.00
24/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	611	1	1	1	0.00
24/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	554	1	1	1	0.00
24/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	673	1	1	1	0.00
24/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2274	2	2	2	0.00
24/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2546	3	3	3	0.00
24/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2407	3	2	3	0.00
24/03/2011	R157 On 03-November-11			Bond Future	8.14	119.2239	119.4074	119.2239	3,694.00
24/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1980	2	2	2	0.00
24/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1881	2	2	2	0.00
24/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2082	2	2	2	0.00
24/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1497	2	1	2	0.00
24/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1654	2	2	2	0.00
24/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1574	2	2	2	0.00
24/03/2011	R157 On 02-February-12			Bond Future	8.33	120.9706	121.1518	120.9706	0.00
24/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2419	2	2	2	0.00
24/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2325	2	2	2	0.00
24/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2515	2	3	2	0.00
24/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1789	2	2	2	0.00
24/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1933	2	2	2	0.00
24/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1860	2	2	2	0.00
24/03/2011	R186 On 05-May-11			Bond Future	8.93	116.8961	117.0875	116.8961	28,849.00
24/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1210	1	1	1	0.00
24/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1388	1	1	1	0.00
24/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	62	0	0	0	5,500.00
24/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1047	1	1	1	0.00
24/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3195	3	3	3	0.00
24/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9064	9	9	9	0.00
24/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2603	3	3	3	0.00
24/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2890	3	3	3	0.00
24/03/2011	R186 On 04-August-11			Bond Future	9.03	113.2939	113.4905	113.2939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	981	1	1	1	0.00
24/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1082	1	1	1	0.00
24/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	1	1	0.00
24/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8699	9	9	9	0.00
24/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	7912	8	8	8	0.00
24/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8300	8	8	8	0.00
24/03/2011	R186 On 03-November-11			Bond Future	9.13	114.8992	115.0918	114.8992	12,982.00
24/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3996	4	4	4	0.00
24/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4205	4	4	4	0.00
24/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3792	4	4	4	0.00
24/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5405	6	5	6	0.00
24/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	4927	5	5	5	0.00
24/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5162	5	5	5	0.00
24/03/2011	R186 On 02-February-12			Bond Future	9.23	111.2851	111.4911	111.2851	0.00
24/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4296	4	4	4	0.00
24/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4495	4	4	4	0.00
24/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4103	4	4	4	0.00
24/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6574	7	7	7	0.00
24/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6084	6	6	6	0.00
24/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6325	6	6	6	0.00
24/03/2011	R201 On 05-May-11			Bond Future	7.38	107.5212	107.6430	107.5212	484.00
24/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1366	1	1	1	0.00
24/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1494	1	1	1	0.00
24/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1242	1	1	1	0.00
24/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	209	0	0	0	0.00
24/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	145	0	0	0	0.00
24/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	175	0	0	0	0.00
24/03/2011	R201 On 04-August-11			Bond Future	7.52	104.6650	104.7875	104.6650	0.00
24/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	1	1	0.00
24/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	578	1	1	1	0.00
24/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	695	1	1	1	0.00
24/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1344	1	1	1	0.00
24/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1528	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
24/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1433	2	1	2	0.00
24/03/2011	R201 On 03-November-11			Bond Future	7.67	106.1466	106.2715	106.1466	0.00
24/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1766	2	2	2	0.00
24/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1680	2	2	2	0.00
24/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1855	2	2	2	0.00
24/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	811	1	1	1	0.00
24/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	911	1	1	1	0.00
24/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	860	1	1	1	0.00
24/03/2011	R201 On 02-February-12			Bond Future	7.85	103.2910	103.4165	103.2910	0.00
24/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2120	2	2	2	0.00
24/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	2040	2	2	2	0.00
24/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2201	2	2	2	0.00
24/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1043	1	1	1	0.00
24/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1135	1	1	1	0.00
24/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1089	1	1	1	0.00
24/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7576	169.7281	169.7576	10,489.00
24/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43	43	0.00
24/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44	44	0.00
24/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42	42	0.00
24/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R203 On 05-May-11			Bond Future	8.43	100.1933	100.3712	100.1933	516.00
24/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	571	1	1	1	0.00
24/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	488	0	0	0	0.00
24/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	664	1	1	1	0.00
24/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1288	1	1	1	0.00
24/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1598	2	2	2	0.00
24/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1438	2	1	2	0.00
24/03/2011	R203 On 04-August-11			Bond Future	8.57	101.6375	101.8180	101.6375	0.00
24/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	676	1	1	1	0.00
24/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	744	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
24/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	610	1	1	1	0.00
24/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3525	4	4	4	0.00
24/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3180	3	3	3	0.00
24/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3351	3	3	3	0.00
24/03/2011	R203 On 03-November-11			Bond Future	8.72	98.9177	99.1044	98.9177	1,416.00
24/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1773	2	2	2	0.00
24/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1876	2	2	2	0.00
24/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1674	2	2	2	0.00
24/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2867	3	3	3	0.00
24/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2618	3	3	3	0.00
24/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2741	3	3	3	0.00
24/03/2011	R203 On 02-February-12			Bond Future	8.88	100.3674	100.5550	100.3674	0.00
24/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2302	2	2	2	0.00
24/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2406	2	2	2	0.00
24/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2513	2	3	2	0.00
24/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2838	3	3	3	0.00
24/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2946	3	3	3	0.00
24/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3057	3	3	3	0.00
24/03/2011	R204 On 05-May-11			Bond Future	8.61	99.4850	99.6840	99.4850	100.00
24/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	790	1	1	1	0.00
24/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	907	1	1	1	0.00
24/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	683	1	1	1	0.00
24/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1571	2	2	2	0.00
24/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1252	1	1	1	0.00
24/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1406	2	1	2	0.00
24/03/2011	R204 On 04-August-11			Bond Future	8.75	96.8899	97.0929	96.8899	0.00
24/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	576	1	1	1	0.00
24/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	521	0	1	0	0.00
24/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	637	1	1	1	0.00
24/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4348	5	4	5	0.00
24/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4780	5	5	5	0.00
24/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4560	5	5	5	0.00
24/03/2011	R204 On 03-November-11			Bond Future	8.88	98.2624	98.4690	98.2624	1,876.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2272	2	2	2	0.00
24/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2153	2	2	2	0.00
24/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2394	2	2	2	0.00
24/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2804	3	3	3	0.00
24/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3072	3	3	3	0.00
24/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2936	3	3	3	0.00
24/03/2011	R204 On 02-February-12			Bond Future	9.02	95.6689	95.8783	95.6689	0.00
24/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2966	3	3	3	0.00
24/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2842	3	3	3	0.00
24/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3092	3	3	3	0.00
24/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2960	3	3	3	0.00
24/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3199	3	3	3	0.00
24/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3078	3	3	3	0.00
24/03/2011	R206 On 05-May-11			Bond Future	7.05	103.3677	103.4452	103.3677	0.00
24/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1169	1	1	1	0.00
24/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1068	1	1	1	0.00
24/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1271	1	1	1	0.00
24/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	73	0	0	0	0.00
24/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	109	0	0	0	0.00
24/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	90	0	0	0	0.00
24/03/2011	R206 On 04-August-11			Bond Future	7.20	101.0939	101.1731	101.0939	0.00
24/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	509	0	1	0	0.00
24/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	558	1	1	1	0.00
24/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	464	0	0	0	0.00
24/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1023	1	1	1	0.00
24/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	896	1	1	1	0.00
24/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	957	1	1	1	0.00
24/03/2011	R206 On 03-November-11			Bond Future	7.37	102.5247	102.6083	102.5247	0.00
24/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1320	1	1	1	0.00
24/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1386	1	1	1	0.00
24/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1257	1	1	1	0.00
24/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	601	1	1	1	0.00
24/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	533	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
24/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	565	1	1	1	0.00
24/03/2011	R206 On 02-February-12			Bond Future	7.57	100.2627	100.3458	100.2627	0.00
24/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1460	1	1	1	0.00
24/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1517	1	2	1	0.00
24/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1404	1	1	1	0.00
24/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	731	1	1	1	0.00
24/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	668	1	1	1	0.00
24/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	699	1	1	1	0.00
24/03/2011	R207 On 05-May-11			Bond Future	8.66	93.6264	93.8025	93.6264	1,020.00
24/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	767	1	1	1	0.00
24/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	882	1	1	1	0.00
24/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	663	1	1	1	0.00
24/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1867	2	2	2	0.00
24/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1510	2	2	2	0.00
24/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1683	2	2	2	0.00
24/03/2011	R207 On 04-August-11			Bond Future	8.78	91.3347	91.5170	91.3347	0.00
24/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	964	1	1	1	0.00
24/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	883	1	1	1	0.00
24/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1051	1	1	1	0.00
24/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3761	4	4	4	0.00
24/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4169	4	4	4	0.00
24/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3961	4	4	4	0.00
24/03/2011	R207 On 03-November-11			Bond Future	8.90	92.6297	92.8177	92.6297	600.00
24/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2350	2	2	2	0.00
24/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2227	2	2	2	0.00
24/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2477	2	2	2	0.00
24/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3017	3	3	3	0.00
24/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3311	3	3	3	0.00
24/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3161	3	3	3	0.00
24/03/2011	R207 On 02-February-12			Bond Future	9.03	90.3494	90.5372	90.3494	0.00
24/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3121	3	3	3	0.00
24/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2991	3	3	3	0.00
24/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3255	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
24/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3130	3	3	3	0.00
24/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3389	3	3	3	0.00
24/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3257	3	3	3	0.00
24/03/2011	R208 On 05-May-11			Bond Future	8.70	87.6966	87.9477	87.6966	190.00
24/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	728	1	1	1	0.00
24/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	627	1	1	1	0.00
24/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	839	1	1	1	0.00
24/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1762	2	2	2	0.00
24/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2160	2	2	2	0.00
24/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1955	2	2	2	0.00
24/03/2011	R208 On 04-August-11			Bond Future	8.81	88.9597	89.2166	88.9597	120.00
24/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	940	1	1	1	0.00
24/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1027	1	1	1	0.00
24/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	859	1	1	1	0.00
24/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4530	5	5	5	0.00
24/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4084	4	4	4	0.00
24/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4303	4	4	4	0.00
24/03/2011	R208 On 03-November-11			Bond Future	8.92	86.8233	87.0854	86.8233	5,604.00
24/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2441	2	2	2	0.00
24/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2574	2	3	2	0.00
24/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2312	2	2	2	0.00
24/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3592	4	4	4	0.00
24/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3274	3	3	3	0.00
24/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3430	4	3	4	0.00
24/03/2011	R208 On 02-February-12			Bond Future	9.04	88.0967	88.3580	88.0967	0.00
24/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3376	3	3	3	0.00
24/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3518	3	4	3	0.00
24/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3236	3	3	3	0.00
24/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3717	4	4	4	0.00
24/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3440	4	3	4	0.00
24/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3577	4	4	4	0.00
24/03/2011	R209 On 05-May-11			Bond Future	9.02	73.2790	73.4011	73.2790	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	329	0	0	0	0.00
24/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	399	0	0	0	0.00
24/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	270	0	0	0	0.00
24/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4824	5	5	5	0.00
24/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4117	4	4	4	0.00
24/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4463	5	4	5	0.00
24/03/2011	R209 On 04-August-11			Bond Future	9.09	74.3419	74.4623	74.3419	0.00
24/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1196	1	1	1	0.00
24/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1309	1	1	1	0.00
24/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1092	1	1	1	0.00
24/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7697	8	8	8	0.00
24/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	718	1	1	1	0.00
24/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6223	6	6	6	0.00
24/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5606	6	6	6	0.00
24/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5908	6	6	6	0.00
24/03/2011	R209 On 03-November-11			Bond Future	9.17	72.2444	72.3705	72.2444	1,033.00
24/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2425	2	2	2	0.00
24/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2284	2	2	2	0.00
24/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2574	3	3	3	0.00
24/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5427	6	5	6	0.00
24/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5935	6	6	6	0.00
24/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5675	6	6	6	0.00
24/03/2011	R209 On 02-February-12			Bond Future	9.25	73.3027	73.4344	73.3027	0.00
24/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3684	4	4	4	0.00
24/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3520	3	4	3	0.00
24/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3852	4	4	4	0.00
24/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5335	5	5	5	0.00
24/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5767	6	6	6	0.00
24/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5547	6	6	6	0.00
24/03/2011	R211 On 05-May-11			Bond Future	1.62	105.4878	105.4822	105.4878	539.00
24/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2870	3	3	3	0.00
24/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3140	3	3	3	0.00
24/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2598	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
24/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7939	103.7939	103.7939	2,518.00
24/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2186	2	2	2	0.00
24/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1	1	0.00
24/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	2	2	0.00
24/03/2011	R213 On 05-May-11			Bond Future	9.06	82.3625	82.5261	82.3625	0.00
24/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8497	9	8	9	0.00
24/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9410	10	9	10	0.00
24/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8952	9	9	9	0.00
24/03/2011	R213 On 04-August-11			Bond Future	9.15	83.5493	83.7180	83.5493	0.00
24/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10027	10	10	10	0.00
24/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9119	9	9	9	0.00
24/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9571	10	10	10	0.00
24/03/2011	R213 On 03-November-11			Bond Future	9.23	81.1973	81.3633	81.1973	0.00
24/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4187	4	4	4	0.00
24/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3377	4	3	4	0.00
24/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3780	4	4	4	0.00
24/03/2011	R213 On 02-February-12			Bond Future	9.32	82.3864	82.5571	82.3864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2848	3	3	3	0.00
24/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2070	2	2	2	0.00
24/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2458	3	2	3	0.00
24/03/2011	TRT1 On 05-May-11			Index Future	338.54	337.9540	338.5410	337.9540	100.00
24/03/2011	TRT1 On 04-August-11			Index Future	343.21	342.6090	343.2050	342.6090	0.00
25/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	AL7T On 05-May-11			Index Future	370.89	370.8370	370.8900	370.8370	30.00
25/03/2011	AL7T On 04-August-11			Index Future	376.19	376.1320	376.1870	376.1320	0.00
25/03/2011	ALBI On 05-May-11			Index Future	341.42	341.4500	341.4210	341.4500	1,070.00
25/03/2011	ALBI On 04-August-11			Index Future	346.30	346.3260	346.2980	346.3260	0.00
25/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CRD1 On 05-May-11			Index Future	154.91	154.9100	154.9060	154.9100	2.00
25/03/2011	CRD1 On 04-August-11			Index Future	157.04	157.0440	157.0400	157.0440	0.00
25/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	GOVI On 05-May-11			GOVI	342.68	342.6950	342.6820	342.6950	209.00
25/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	63080	6	6	6	0.00
25/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	63280	6	6	6	0.00
25/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	63180	6	6	6	0.00
25/03/2011	GOVI On 04-August-11			GOVI	347.58	347.5880	347.5760	347.5880	0.00
25/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	4140	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	4340	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	4240	0	0	0	0.00
25/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2011	IGOV On 05-May-11			Index Future	150.20	150.2650	150.2020	150.2650	61.00
25/03/2011	IGOV On 04-August-11			Index Future	152.35	152.4100	152.3470	152.4100	0.00
25/03/2011	ILBI On 05-May-11			Index Future	406.43	406.4910	406.4290	406.4910	336.00
25/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4100	94.4050	94.4100	2,001.00
25/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3700	94.3770	94.3700	3,001.00
25/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.64	94.3400	94.3630	94.3400	3,890.00
25/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2900	94.2770	94.2900	2,000.00
25/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79	94.2200	94.2070	94.2200	0.00
25/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.1100	94.0950	94.1100	14,390.00
25/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.30	93.6600	93.7050	93.6600	8,091.00
25/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1400	93.1880	93.1400	1,090.00
25/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.30	92.6600	92.6970	92.6600	2,890.00
25/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.73	92.2300	92.2740	92.2300	44,710.00
25/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.8800	91.9230	91.8800	513.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.43	91.6400	91.5700	91.6400	0.00
25/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
25/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
25/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
25/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
25/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
25/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/03/2011	OTH1 On 05-May-11			Index Future	334.25	334.3670	334.2540	334.3670	3.00
25/03/2011	OTH1 On 04-August-11			Index Future	339.03	339.1420	339.0280	339.1420	0.00
25/03/2011	R157 On 05-May-11			Bond Future	7.80	122.6795	122.7040	122.6795	2,405.00
25/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	629	1	1	1	0.00
25/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	728	1	1	1	0.00
25/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	539	1	1	1	0.00
25/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	458	0	0	0	0.00
25/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1078	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
25/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	953	1	1	1	0.00
25/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	732	1	1	1	0.00
25/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	838	1	1	1	0.00
25/03/2011	R157 On 04-August-11			Bond Future	7.96	124.4496	124.4765	124.4496	0.00
25/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	615	1	1	1	0.00
25/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	677	1	1	1	0.00
25/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	557	1	1	1	0.00
25/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2522	3	3	3	0.00
25/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2251	2	2	2	0.00
25/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2384	2	2	2	0.00
25/03/2011	R157 On 03-November-11			Bond Future	8.13	119.4074	119.4326	119.4074	3,694.00
25/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1990	2	2	2	0.00
25/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2092	2	2	2	0.00
25/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1891	2	2	2	0.00
25/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1639	2	2	2	0.00
25/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1481	1	1	1	0.00
25/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1559	2	2	2	0.00
25/03/2011	R157 On 02-February-12			Bond Future	8.32	121.1518	121.1820	121.1518	0.00
25/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2432	2	2	2	0.00
25/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2529	3	3	3	0.00
25/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2338	2	2	2	0.00
25/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1916	2	2	2	0.00
25/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1773	2	2	2	0.00
25/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1843	2	2	2	0.00
25/03/2011	R186 On 05-May-11			Bond Future	8.94	117.0875	117.0054	117.0875	28,849.00
25/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1158	1	1	1	0.00
25/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1332	1	1	1	0.00
25/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	999	1	1	1	0.00
25/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	55	0	0	0	5,500.00
25/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3229	3	3	3	0.00
25/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9139	9	9	9	0.00
25/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2629	3	3	3	0.00
25/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2920	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
25/03/2011	R186 On 04-August-11			Bond Future	9.04	113.4905	113.4010	113.4905	0.00
25/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	953	1	1	1	0.00
25/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	861	1	1	1	0.00
25/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1052	1	1	1	0.00
25/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	7972	8	8	8	0.00
25/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8762	9	9	9	0.00
25/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8362	8	8	8	0.00
25/03/2011	R186 On 03-November-11			Bond Future	9.14	115.0918	115.0129	115.0918	12,982.00
25/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3948	4	4	4	0.00
25/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3746	4	4	4	0.00
25/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4156	4	4	4	0.00
25/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	4957	5	5	5	0.00
25/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5437	5	5	5	0.00
25/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5193	5	5	5	0.00
25/03/2011	R186 On 02-February-12			Bond Future	9.24	111.4911	111.4052	111.4911	0.00
25/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4249	4	4	4	0.00
25/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4056	4	4	4	0.00
25/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4446	4	4	4	0.00
25/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6121	6	6	6	0.00
25/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6613	7	7	7	0.00
25/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6364	6	6	6	0.00
25/03/2011	R201 On 05-May-11			Bond Future	7.38	107.6430	107.6301	107.6430	484.00
25/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1351	1	1	1	0.00
25/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1227	1	1	1	0.00
25/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1479	1	1	1	0.00
25/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	143	0	0	0	0.00
25/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	207	0	0	0	0.00
25/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	173	0	0	0	0.00
25/03/2011	R201 On 04-August-11			Bond Future	7.52	104.7875	104.7726	104.7875	0.00
25/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	625	1	1	1	0.00
25/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	685	1	1	1	0.00
25/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	569	1	1	1	0.00
25/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1534	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
25/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1348	1	1	1	0.00
25/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1439	1	1	1	0.00
25/03/2011	R201 On 03-November-11			Bond Future	7.68	106.2715	106.2576	106.2715	0.00
25/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1755	2	2	2	0.00
25/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1843	2	2	2	0.00
25/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1669	2	2	2	0.00
25/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	914	1	1	1	0.00
25/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	813	1	1	1	0.00
25/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	863	1	1	1	0.00
25/03/2011	R201 On 02-February-12			Bond Future	7.85	103.4165	103.4037	103.4165	0.00
25/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2110	2	2	2	0.00
25/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2191	2	2	2	0.00
25/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	2030	2	2	2	0.00
25/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1138	1	1	1	0.00
25/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1046	1	1	1	0.00
25/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1091	1	1	1	0.00
25/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7281	169.7281	169.7281	10,489.00
25/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43	43	0.00
25/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44	44	0.00
25/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42	42	0.00
25/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R203 On 05-May-11			Bond Future	8.42	100.3712	100.4001	100.3712	516.00
25/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	571	1	1	1	0.00
25/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	665	1	1	1	0.00
25/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	487	0	0	0	0.00
25/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1568	2	2	2	0.00
25/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1260	1	1	1	0.00
25/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1409	1	1	1	0.00
25/03/2011	R203 On 04-August-11			Bond Future	8.56	101.8180	101.8504	101.8180	0.00
25/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	679	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
25/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	614	1	1	1	0.00
25/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	748	1	1	1	0.00
25/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3152	3	3	3	0.00
25/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3497	4	3	4	0.00
25/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3322	3	3	3	0.00
25/03/2011	R203 On 03-November-11			Bond Future	8.71	99.1044	99.1356	99.1044	1,416.00
25/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1782	2	2	2	0.00
25/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1682	2	2	2	0.00
25/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1885	2	2	2	0.00
25/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2596	3	3	3	0.00
25/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2844	3	3	3	0.00
25/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2718	3	3	3	0.00
25/03/2011	R203 On 02-February-12			Bond Future	8.87	100.5550	100.5849	100.5550	0.00
25/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2417	2	2	2	0.00
25/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2312	2	2	2	0.00
25/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2524	3	3	3	0.00
25/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2819	3	3	3	0.00
25/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3037	3	3	3	0.00
25/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2927	3	3	3	0.00
25/03/2011	R204 On 05-May-11			Bond Future	8.61	99.6840	99.7217	99.6840	100.00
25/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	793	1	1	1	0.00
25/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	685	1	1	1	0.00
25/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	911	1	1	1	0.00
25/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1219	1	1	1	0.00
25/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1536	2	2	2	0.00
25/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1372	1	1	1	0.00
25/03/2011	R204 On 04-August-11			Bond Future	8.74	97.0929	97.1294	97.0929	0.00
25/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	579	1	1	1	0.00
25/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	640	1	1	1	0.00
25/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	523	1	1	1	0.00
25/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4746	5	5	5	0.00
25/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4314	4	4	4	0.00
25/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4527	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
25/03/2011	R204 On 03-November-11			Bond Future	8.87	98.4690	98.5043	98.4690	1,876.00
25/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2283	2	2	2	0.00
25/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2405	2	2	2	0.00
25/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2164	2	2	2	0.00
25/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3047	3	3	3	0.00
25/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2779	3	3	3	0.00
25/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2911	3	3	3	0.00
25/03/2011	R204 On 02-February-12			Bond Future	9.02	95.8783	95.9173	95.8783	0.00
25/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2981	3	3	3	0.00
25/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3108	3	3	3	0.00
25/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2857	3	3	3	0.00
25/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3175	3	3	3	0.00
25/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2937	3	3	3	0.00
25/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3054	3	3	3	0.00
25/03/2011	R206 On 05-May-11			Bond Future	7.06	103.4452	103.4355	103.4452	0.00
25/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1157	1	1	1	0.00
25/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1260	1	1	1	0.00
25/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1057	1	1	1	0.00
25/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	108	0	0	0	0.00
25/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	72	0	0	0	0.00
25/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	88	0	0	0	0.00
25/03/2011	R206 On 04-August-11			Bond Future	7.21	101.1731	101.1643	101.1731	0.00
25/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	503	1	1	1	0.00
25/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	458	0	0	0	0.00
25/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	1	1	0.00
25/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	899	1	1	1	0.00
25/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1026	1	1	1	0.00
25/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	960	1	1	1	0.00
25/03/2011	R206 On 03-November-11			Bond Future	7.37	102.6083	102.5983	102.6083	0.00
25/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1312	1	1	1	0.00
25/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1249	1	1	1	0.00
25/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1377	1	1	1	0.00
25/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	534	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
25/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	603	1	1	1	0.00
25/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	567	1	1	1	0.00
25/03/2011	R206 On 02-February-12			Bond Future	7.57	100.3458	100.3352	100.3458	0.00
25/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1452	1	1	1	0.00
25/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1396	1	1	1	0.00
25/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1509	2	2	2	0.00
25/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	671	1	1	1	0.00
25/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	733	1	1	1	0.00
25/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	702	1	1	1	0.00
25/03/2011	R207 On 05-May-11			Bond Future	8.65	93.8025	93.8423	93.8025	1,020.00
25/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	769	1	1	1	0.00
25/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	664	1	1	1	0.00
25/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	885	1	1	1	0.00
25/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1474	2	1	2	0.00
25/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1829	2	2	2	0.00
25/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1645	2	2	2	0.00
25/03/2011	R207 On 04-August-11			Bond Future	8.77	91.5170	91.5557	91.5170	0.00
25/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	969	1	1	1	0.00
25/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1056	1	1	1	0.00
25/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	888	1	1	1	0.00
25/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4135	4	4	4	0.00
25/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3727	4	4	4	0.00
25/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3927	4	4	4	0.00
25/03/2011	R207 On 03-November-11			Bond Future	8.89	92.8177	92.8554	92.8177	600.00
25/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2362	2	2	2	0.00
25/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2489	2	2	2	0.00
25/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2238	2	2	2	0.00
25/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3284	3	3	3	0.00
25/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	2991	3	3	3	0.00
25/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3136	3	3	3	0.00
25/03/2011	R207 On 02-February-12			Bond Future	9.02	90.5372	90.5738	90.5372	0.00
25/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3135	3	3	3	0.00
25/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3270	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
25/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	3004	3	3	3	0.00
25/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3366	3	3	3	0.00
25/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3108	3	3	3	0.00
25/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3234	3	3	3	0.00
25/03/2011	R208 On 05-May-11			Bond Future	8.71	87.9477	87.9238	87.9477	190.00
25/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	705	1	1	1	0.00
25/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	816	1	1	1	0.00
25/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	606	1	1	1	0.00
25/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2163	2	2	2	0.00
25/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1763	2	2	2	0.00
25/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1956	2	2	2	0.00
25/03/2011	R208 On 04-August-11			Bond Future	8.82	89.2166	89.1932	89.2166	120.00
25/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	927	1	1	1	0.00
25/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1013	1	1	1	0.00
25/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	846	1	1	1	0.00
25/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4540	5	5	5	0.00
25/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4093	4	4	4	0.00
25/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4313	4	4	4	0.00
25/03/2011	R208 On 03-November-11			Bond Future	8.93	87.0854	87.0569	87.0854	5,604.00
25/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2421	2	2	2	0.00
25/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2293	2	2	2	0.00
25/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2554	3	3	3	0.00
25/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3283	3	3	3	0.00
25/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3601	4	4	4	0.00
25/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3439	3	3	3	0.00
25/03/2011	R208 On 02-February-12			Bond Future	9.04	88.3580	88.3301	88.3580	0.00
25/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3356	3	3	3	0.00
25/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3217	3	3	3	0.00
25/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3498	4	3	4	0.00
25/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3448	3	3	3	0.00
25/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3726	4	4	4	0.00
25/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3585	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
25/03/2011	R209 On 05-May-11			Bond Future	9.02	73.4011	73.3706	73.4011	21,100.00
25/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	313	0	0	0	0.00
25/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	256	0	0	0	0.00
25/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	380	0	0	0	0.00
25/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4128	4	4	4	0.00
25/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4840	5	5	5	0.00
25/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4477	4	4	4	0.00
25/03/2011	R209 On 04-August-11			Bond Future	9.10	74.4623	74.4322	74.4623	0.00
25/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1179	1	1	1	0.00
25/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1291	1	1	1	0.00
25/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7665	8	8	8	0.00
25/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1075	1	1	1	0.00
25/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6236	6	6	6	0.00
25/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	716	1	1	1	0.00
25/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5618	6	6	6	0.00
25/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5921	6	6	6	0.00
25/03/2011	R209 On 03-November-11			Bond Future	9.18	72.3705	72.3408	72.3705	1,033.00
25/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2406	2	2	2	0.00
25/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2554	3	3	3	0.00
25/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2265	2	2	2	0.00
25/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5946	6	6	6	0.00
25/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5437	5	5	5	0.00
25/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5686	6	6	6	0.00
25/03/2011	R209 On 02-February-12			Bond Future	9.25	73.4344	73.3978	73.4344	0.00
25/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3660	4	4	4	0.00
25/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3827	4	4	4	0.00
25/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3497	4	3	4	0.00
25/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5780	6	6	6	0.00
25/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5346	5	5	5	0.00
25/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5560	6	6	6	0.00
25/03/2011	R211 On 05-May-11			Bond Future	1.62	105.4822	105.4766	105.4822	539.00
25/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2864	3	3	3	0.00
25/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3135	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
25/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2593	3	3	3	0.00
25/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7939	103.7843	103.7939	2,518.00
25/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2196	2	2	2	0.00
25/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1222	1	1	1	0.00
25/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1707	2	2	2	0.00
25/03/2011	R213 On 05-May-11			Bond Future	9.07	82.5261	82.4170	82.5261	0.00
25/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9519	9	10	9	0.00
25/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8606	8	9	8	0.00
25/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9061	9	9	9	0.00
25/03/2011	R213 On 04-August-11			Bond Future	9.16	83.7180	83.6029	83.7180	0.00
25/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9234	9	9	9	0.00
25/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10142	10	10	10	0.00
25/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9686	10	10	10	0.00
25/03/2011	R213 On 03-November-11			Bond Future	9.25	81.3633	81.2501	81.3633	0.00
25/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4300	4	4	4	0.00
25/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3490	3	3	3	0.00
25/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3894	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
25/03/2011	R213 On 02-February-12			Bond Future	9.34	82.5571	82.4383	82.5571	0.00
25/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2967	3	3	3	0.00
25/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2189	2	2	2	0.00
25/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2576	2	3	2	0.00
25/03/2011	TRT1 On 05-May-11			Index Future	338.47	338.5410	338.4740	338.5410	100.00
25/03/2011	TRT1 On 04-August-11			Index Future	343.14	343.2050	343.1370	343.2050	0.00