



Derivatives Weekly Statistics Report

From: 14/03/2011 To: 15/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	AL7T On 05-May-11			Index Future	367.89	366.6530	367.8940	366.6530	30.00
14/03/2011	AL7T On 04-August-11			Index Future	373.14	371.8750	373.1360	371.8750	0.00
14/03/2011	ALBI On 05-May-11			Index Future	339.48	338.5580	339.4760	338.5580	1,064.00
14/03/2011	ALBI On 04-August-11			Index Future	344.31	343.3800	344.3140	343.3800	0.00
14/03/2011	CAAB On 18-March-11			Can-Do Future	6.87	6.9181	6.8652	6.9181	524,280.00
14/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	46	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	25	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	79	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	14	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	60	0	0	0	0.00
14/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	31	0	0	0	0.00
14/03/2011	CAAC On 18-March-11			Can-Do Future	9.59	9.5555	9.5879	9.5555	7,857.00
14/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	44	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	72	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	27	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	89	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	34	0	0	0	0.00
14/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	56	0	0	0	0.00
14/03/2011	CRD1 On 05-May-11			Index Future	154.23	153.9040	154.2310	153.9040	2.00
14/03/2011	CRD1 On 04-August-11			Index Future	156.35	156.0200	156.3520	156.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	GOVI On 05-May-11			GOVI	340.77	339.8540	340.7680	339.8540	209.00
14/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	82220	9	8	9	0.00
14/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	82420	9	8	9	0.00
14/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	82320	9	8	9	0.00
14/03/2011	GOVI On 04-August-11			GOVI	345.62	344.6940	345.6240	344.6940	0.00
14/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	23860	3	2	3	0.00
14/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	23660	3	2	3	0.00
14/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	23760	3	2	3	0.00
14/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2011	IGOV On 05-May-11			Index Future	150.53	150.5410	150.5260	150.5410	61.00
14/03/2011	IGOV On 04-August-11			Index Future	152.67	152.6850	152.6710	152.6850	0.00
14/03/2011	ILBI On 05-May-11			Index Future	407.21	407.2190	407.2070	407.2190	336.00
14/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4190	94.4230	94.4190	6,040.00

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14/03/2011	JBAF On	20-April-11			Jibar Tradeable Future	5.62	94.3810	94.3840	94.3810	2,001.00
14/03/2011	JBAF On	18-May-11			Jibar Tradeable Future	5.64	94.3510	94.3580	94.3510	3,001.00
14/03/2011	JBAF On	15-June-11			Jibar Tradeable Future	5.66	94.3160	94.3380	94.3160	3,890.00
14/03/2011	JBAF On	20-July-11			Jibar Tradeable Future	5.70	94.2500	94.2960	94.2500	2,000.00
14/03/2011	JBAF On	17-August-11			Jibar Tradeable Future	5.77	94.1780	94.2340	94.1780	0.00
14/03/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.86	94.0560	94.1440	94.0560	14,390.00
14/03/2011	JBAF On	21-December-11			Jibar Tradeable Future	6.45	93.4740	93.5540	93.4740	5,390.00
14/03/2011	JBAF On	20-March-12			Jibar Tradeable Future	6.99	92.9460	93.0100	92.9460	1,090.00
14/03/2011	JBAF On	20-June-12			Jibar Tradeable Future	7.50	92.4110	92.5030	92.4110	2,890.00
14/03/2011	JBAF On	19-September-12			Jibar Tradeable Future	7.91	92.0140	92.0950	92.0140	44,710.00
14/03/2011	JBAF On	19-December-12			Jibar Tradeable Future	8.30	91.6200	91.7000	91.6200	490.00
14/03/2011	JN02 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN02 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On	05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/03/2011	JN02 On	05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
14/03/2011	JN02 On	05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/03/2011	JN05 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN05 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On	05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On	05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
14/03/2011	JN05 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/03/2011	JN05 On	05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/03/2011	JN10 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN10 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
14/03/2011	JN10 On	05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00

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14/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/03/2011	OTH1 On 05-May-11			Index Future	332.15	331.2090	332.1460	331.2090	3.00
14/03/2011	OTH1 On 04-August-11			Index Future	336.88	335.9260	336.8790	335.9260	0.00
14/03/2011	R157 On 05-May-11			Bond Future	7.90	122.0965	122.2918	122.0965	2,405.00
14/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	546	0	1	0	0.00
14/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	630	1	1	1	0.00
14/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	402	0	0	0	0.00
14/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	471	0	0	0	0.00
14/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1297	1	1	1	0.00
14/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1434	2	1	2	0.00
14/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1046	1	1	1	0.00
14/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1167	1	1	1	0.00
14/03/2011	R157 On 04-August-11			Bond Future	8.07	123.8520	124.0546	123.8520	0.00
14/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	541	1	1	1	0.00
14/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	596	1	1	1	0.00
14/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	490	0	0	0	0.00
14/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2877	3	3	3	0.00
14/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2592	3	3	3	0.00
14/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2732	3	3	3	0.00
14/03/2011	R157 On 03-November-11			Bond Future	8.25	118.7971	119.0013	118.7971	3,694.00
14/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1805	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1713	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1901	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1893	2	2	2	0.00
14/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1805	2	2	2	0.00
14/03/2011	R157 On 02-February-12			Bond Future	8.45	120.5460	120.7497	120.5460	0.00
14/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2237	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2148	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2329	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2005	2	2	2	0.00
14/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2158	2	2	2	0.00

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14/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2080	2	2	2	0.00
14/03/2011	R186 On 05-May-11			Bond Future	9.02	116.0898	116.3335	116.0898	28,849.00
14/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1145	1	1	1	0.00
14/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1304	1	1	1	0.00
14/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	77	0	0	0	5,500.00
14/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1000	1	1	1	0.00
14/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3902	4	4	4	0.00
14/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9833	10	10	10	0.00
14/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3273	3	3	3	0.00
14/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3579	4	4	4	0.00
14/03/2011	R186 On 04-August-11			Bond Future	9.12	112.4685	112.7160	112.4685	0.00
14/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	911	1	1	1	0.00
14/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	825	1	1	1	0.00
14/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1004	1	1	1	0.00
14/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8609	9	9	9	0.00
14/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9411	10	9	10	0.00
14/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9005	9	9	9	0.00
14/03/2011	R186 On 03-November-11			Bond Future	9.22	114.0643	114.3068	114.0643	12,982.00
14/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3729	4	4	4	0.00
14/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3927	4	4	4	0.00
14/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3537	3	4	3	0.00
14/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5935	6	6	6	0.00
14/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5434	6	5	6	0.00
14/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5680	6	6	6	0.00
14/03/2011	R186 On 02-February-12			Bond Future	9.33	110.4502	110.6963	110.4502	0.00
14/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4019	4	4	4	0.00
14/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4208	4	4	4	0.00
14/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3835	4	4	4	0.00
14/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7101	7	7	7	0.00
14/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6592	7	7	7	0.00
14/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6842	7	7	7	0.00
14/03/2011	R201 On 05-May-11			Bond Future	7.48	107.2366	107.3101	107.2366	484.00

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14/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1170	1	1	1	0.00
14/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1285	1	1	1	0.00
14/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1061	1	1	1	0.00
14/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	361	0	0	0	0.00
14/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	269	0	0	0	0.00
14/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	312	0	0	0	0.00
14/03/2011	R201 On 04-August-11			Bond Future	7.63	104.3728	104.4473	104.3728	0.00
14/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	548	1	1	1	0.00
14/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	601	1	1	1	0.00
14/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	498	0	0	0	0.00
14/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1789	2	2	2	0.00
14/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1590	2	2	2	0.00
14/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1688	2	2	2	0.00
14/03/2011	R201 On 03-November-11			Bond Future	7.80	105.8475	105.9222	105.8475	0.00
14/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1585	2	2	2	0.00
14/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1504	1	2	1	0.00
14/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1668	2	2	2	0.00
14/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	974	1	1	1	0.00
14/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1085	1	1	1	0.00
14/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1028	1	1	1	0.00
14/03/2011	R201 On 02-February-12			Bond Future	7.98	102.9972	103.0712	102.9972	0.00
14/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1939	2	2	2	0.00
14/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1863	2	2	2	0.00
14/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2016	2	2	2	0.00
14/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1203	1	1	1	0.00
14/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1303	1	1	1	0.00
14/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1253	1	1	1	0.00
14/03/2011	R202 On 05-May-11			Bond Future	0.29	170.6174	170.3500	170.6174	10,489.00
14/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43691	44	44	44	0.00
14/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44719	45	45	45	0.00
14/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42652	43	43	43	0.00
14/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00

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14/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R203 On 05-May-11			Bond Future	8.54	99.5759	99.8290	99.5759	516.00
14/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	488	0	0	0	0.00
14/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	419	0	0	0	0.00
14/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	566	1	1	1	0.00
14/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1732	2	2	2	0.00
14/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2072	2	2	2	0.00
14/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1897	2	2	2	0.00
14/03/2011	R203 On 04-August-11			Bond Future	8.69	101.0069	101.2641	101.0069	0.00
14/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	585	1	1	1	0.00
14/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	527	0	1	0	0.00
14/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	644	1	1	1	0.00
14/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3634	4	4	4	0.00
14/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3996	4	4	4	0.00
14/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3814	4	4	4	0.00
14/03/2011	R203 On 03-November-11			Bond Future	8.84	98.2763	98.5366	98.2763	1,416.00
14/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1581	1	2	1	0.00
14/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1675	2	2	2	0.00
14/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1490	1	1	1	0.00
14/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3251	3	3	3	0.00
14/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2985	3	3	3	0.00
14/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3116	3	3	3	0.00
14/03/2011	R203 On 02-February-12			Bond Future	9.01	99.7229	99.9852	99.7229	0.00
14/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2183	2	2	2	0.00
14/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2283	2	2	2	0.00
14/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2086	2	2	2	0.00
14/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3411	4	3	4	0.00
14/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3178	3	3	3	0.00
14/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3292	3	3	3	0.00
14/03/2011	R204 On 05-May-11			Bond Future	8.74	98.7421	99.0245	98.7421	100.00
14/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	656	1	1	1	0.00
14/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	752	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
14/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	568	1	1	1	0.00
14/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2116	2	2	2	0.00
14/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1757	2	2	2	0.00
14/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1932	2	2	2	0.00
14/03/2011	R204 On 04-August-11			Bond Future	8.88	96.1346	96.4183	96.1346	0.00
14/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	491	0	0	0	0.00
14/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	543	1	1	1	0.00
14/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	443	0	0	0	0.00
14/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5377	6	5	6	0.00
14/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4928	5	5	5	0.00
14/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5150	5	5	5	0.00
14/03/2011	R204 On 03-November-11			Bond Future	9.02	97.4917	97.7860	97.4917	1,876.00
14/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2019	2	2	2	0.00
14/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1911	2	2	2	0.00
14/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2131	2	2	2	0.00
14/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3224	3	3	3	0.00
14/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3512	4	4	4	0.00
14/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3366	4	3	4	0.00
14/03/2011	R204 On 02-February-12			Bond Future	9.17	94.8950	95.1891	94.8950	0.00
14/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2674	3	3	3	0.00
14/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2559	2	3	2	0.00
14/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2792	3	3	3	0.00
14/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3350	4	3	4	0.00
14/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3605	4	4	4	0.00
14/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3475	4	3	4	0.00
14/03/2011	R206 On 05-May-11			Bond Future	7.15	103.0849	103.2177	103.0849	0.00
14/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1020	1	1	1	0.00
14/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	928	1	1	1	0.00
14/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1113	1	1	1	0.00
14/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	142	0	0	0	0.00
14/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	0	0	0.00
14/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	169	0	0	0	0.00
14/03/2011	R206 On 04-August-11			Bond Future	7.31	100.8039	100.9400	100.8039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	445	0	0	0	0.00
14/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	405	0	0	0	0.00
14/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	489	0	0	0	0.00
14/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1060	1	1	1	0.00
14/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1197	1	1	1	0.00
14/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1127	1	1	1	0.00
14/03/2011	R206 On 03-November-11			Bond Future	7.49	102.2291	102.3659	102.2291	0.00
14/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1190	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1252	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1131	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	717	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	641	1	1	1	0.00
14/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	678	1	1	1	0.00
14/03/2011	R206 On 02-February-12			Bond Future	7.70	99.9697	100.1072	99.9697	0.00
14/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1332	1	1	1	0.00
14/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1386	1	1	1	0.00
14/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1279	1	1	1	0.00
14/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	844	1	1	1	0.00
14/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	776	1	1	1	0.00
14/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	810	1	1	1	0.00
14/03/2011	R207 On 05-May-11			Bond Future	8.81	92.7355	92.9712	92.7355	1,020.00
14/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	604	1	1	1	0.00
14/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	694	1	1	1	0.00
14/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	523	0	1	0	0.00
14/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2559	3	3	3	0.00
14/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2154	2	2	2	0.00
14/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2351	3	2	3	0.00
14/03/2011	R207 On 04-August-11			Bond Future	8.94	90.4305	90.6705	90.4305	0.00
14/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	796	1	1	1	0.00
14/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	870	1	1	1	0.00
14/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	728	1	1	1	0.00
14/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4860	5	5	5	0.00
14/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4426	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4640	5	5	5	0.00
14/03/2011	R207 On 03-November-11			Bond Future	9.06	91.7075	91.9515	91.7075	600.00
14/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2025	2	2	2	0.00
14/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1915	2	2	2	0.00
14/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2139	2	2	2	0.00
14/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3545	4	4	4	0.00
14/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3865	4	4	4	0.00
14/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3703	4	4	4	0.00
14/03/2011	R207 On 02-February-12			Bond Future	9.19	89.4174	89.6647	89.4174	0.00
14/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2744	3	3	3	0.00
14/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2625	3	3	3	0.00
14/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2867	3	3	3	0.00
14/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3614	4	4	4	0.00
14/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3896	4	4	4	0.00
14/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3752	4	4	4	0.00
14/03/2011	R208 On 05-May-11			Bond Future	8.86	86.7364	87.0431	86.7364	190.00
14/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	568	1	1	1	0.00
14/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	490	0	0	0	0.00
14/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	654	1	1	1	0.00
14/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2482	3	2	3	0.00
14/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2928	3	3	3	0.00
14/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2700	3	3	3	0.00
14/03/2011	R208 On 04-August-11			Bond Future	8.97	87.9877	88.2986	87.9877	120.00
14/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	766	1	1	1	0.00
14/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	839	1	1	1	0.00
14/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	698	1	1	1	0.00
14/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5287	6	5	6	0.00
14/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4814	5	5	5	0.00
14/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5047	5	5	5	0.00
14/03/2011	R208 On 03-November-11			Bond Future	9.09	85.8352	86.1498	85.8352	5,604.00
14/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2094	2	2	2	0.00
14/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2212	2	2	2	0.00
14/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1979	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
14/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4194	4	4	4	0.00
14/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3848	4	4	4	0.00
14/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4019	4	4	4	0.00
14/03/2011	R208 On 02-February-12			Bond Future	9.21	87.0942	87.4175	87.0942	0.00
14/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2970	3	3	3	0.00
14/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3101	3	3	3	0.00
14/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2842	3	3	3	0.00
14/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4263	4	4	4	0.00
14/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3963	4	4	4	0.00
14/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4111	4	4	4	0.00
14/03/2011	R209 On 05-May-11			Bond Future	9.09	72.6280	72.8238	72.6280	21,100.00
14/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	345	0	0	0	0.00
14/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	411	0	0	0	0.00
14/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	289	0	0	0	0.00
14/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5420	6	5	6	0.00
14/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4706	5	5	5	0.00
14/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5056	5	5	5	0.00
14/03/2011	R209 On 04-August-11			Bond Future	9.17	73.6704	73.8782	73.6704	0.00
14/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1126	1	1	1	0.00
14/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1231	1	1	1	0.00
14/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1029	1	1	1	0.00
14/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7292	7	7	7	0.00
14/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	897	1	1	1	0.00
14/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6744	7	7	7	0.00
14/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6112	6	6	6	0.00
14/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6422	7	6	7	0.00
14/03/2011	R209 On 03-November-11			Bond Future	9.25	71.5679	71.7800	71.5679	1,033.00
14/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2279	2	2	2	0.00
14/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2145	2	2	2	0.00
14/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2419	2	2	2	0.00
14/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5862	6	6	6	0.00
14/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6386	7	6	7	0.00
14/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6120	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R209 On 02-February-12			Bond Future	9.33	72.6214	72.8304	72.6214	0.00
14/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3479	3	3	3	0.00
14/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3323	3	3	3	0.00
14/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3639	4	4	4	0.00
14/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5726	6	6	6	0.00
14/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6174	6	6	6	0.00
14/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5946	6	6	6	0.00
14/03/2011	R211 On 05-May-11			Bond Future	1.61	105.4318	105.5382	105.4318	539.00
14/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2926	3	3	3	0.00
14/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2654	3	3	3	0.00
14/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3196	3	3	3	0.00
14/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11			Bond Future	2.40	104.3211	104.0235	104.3211	2,518.00
14/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1956	2	2	2	0.00
14/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	983	1	1	1	0.00
14/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1468	1	1	1	0.00
14/03/2011	R213 On 05-May-11			Bond Future	9.14	81.8133	81.8980	81.8133	0.00
14/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9125	9	9	9	0.00
14/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10038	10	10	10	0.00
14/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9580	10	10	10	0.00
14/03/2011	R213 On 04-August-11			Bond Future	9.23	82.9860	83.0769	82.9860	0.00
14/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10668	11	11	11	0.00
14/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9760	10	10	10	0.00
14/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10212	10	10	10	0.00
14/03/2011	R213 On 03-November-11			Bond Future	9.32	80.6279	80.7174	80.6279	0.00
14/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4833	5	5	5	0.00
14/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4023	4	4	4	0.00
14/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4426	5	4	5	0.00
14/03/2011	R213 On 02-February-12			Bond Future	9.41	81.8115	81.8995	81.8115	0.00
14/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3506	4	4	4	0.00
14/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2727	3	3	3	0.00
14/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3115	3	3	3	0.00
14/03/2011	TRT1 On 05-May-11			Index Future	336.54	335.6200	336.5410	335.6200	100.00
14/03/2011	TRT1 On 04-August-11			Index Future	341.17	340.2340	341.1690	340.2340	0.00
15/03/2011	AL7T On 05-May-11			Index Future	369.14	367.8940	369.1360	367.8940	30.00
15/03/2011	AL7T On 04-August-11			Index Future	374.40	373.1360	374.3970	373.1360	0.00
15/03/2011	ALBI On 05-May-11			Index Future	340.57	339.4760	340.5660	339.4760	1,064.00
15/03/2011	ALBI On 04-August-11			Index Future	345.42	344.3140	345.4200	344.3140	0.00
15/03/2011	CAAB On 18-March-11			Can-Do Future	6.97	6.8652	6.9679	6.8652	524,280.00
15/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	122	0	0	0	0.00
15/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	169	0	0	0	0.00
15/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	79	0	0	0	0.00
15/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	11	0	0	0	0.00
15/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	1	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
15/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	4	0	0	0	0.00
15/03/2011	CAAC On 18-March-11			Can-Do Future	9.85	9.5879	9.8516	9.5879	7,857.00
15/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	254	0	0	0	0.00
15/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	206	0	0	0	0.00
15/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	303	0	0	0	0.00
15/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	1	0	0	0	0.00
15/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	4	0	0	0	0.00
15/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	2	0	0	0	0.00
15/03/2011	CRD1 On 05-May-11			Index Future	154.56	154.2310	154.5590	154.2310	2.00
15/03/2011	CRD1 On 04-August-11			Index Future	156.68	156.3520	156.6840	156.3520	0.00
15/03/2011	GOVI On 05-May-11			GOVI	341.81	340.7680	341.8130	340.7680	209.00
15/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	71770	8	7	8	0.00
15/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	71970	8	7	8	0.00
15/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	71870	8	7	8	0.00
15/03/2011	GOVI On 04-August-11			GOVI	346.69	345.6240	346.6850	345.6240	0.00
15/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	13050	2	1	2	0.00
15/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	13250	2	1	2	0.00
15/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	13150	2	1	2	0.00
15/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2011	IGOV On 05-May-11			Index Future	150.52	150.5260	150.5200	150.5260	61.00
15/03/2011	IGOV On 04-August-11			Index Future	152.67	152.6710	152.6650	152.6710	0.00
15/03/2011	ILBI On 05-May-11			Index Future	407.06	407.2070	407.0630	407.2070	336.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4230	94.4250	94.4230	6,040.00
15/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.3840	94.4050	94.3840	2,001.00
15/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3580	94.3590	94.3580	3,001.00
15/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3380	94.3500	94.3380	3,890.00
15/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.69	94.2960	94.3080	94.2960	2,000.00
15/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.75	94.2340	94.2460	94.2340	0.00
15/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.1440	94.1740	94.1440	14,390.00
15/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5540	93.6120	93.5540	5,390.00
15/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	93.0100	93.0800	93.0100	1,090.00
15/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.44	92.5030	92.5620	92.5030	2,890.00
15/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.85	92.0950	92.1540	92.0950	44,710.00
15/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7000	91.7500	91.7000	513.00
15/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
15/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
15/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
15/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
15/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
15/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/03/2011	OTH1 On 05-May-11			Index Future	333.47	332.1460	333.4690	332.1460	3.00
15/03/2011	OTH1 On 04-August-11			Index Future	338.22	336.8790	338.2220	336.8790	0.00
15/03/2011	R157 On 05-May-11			Bond Future	7.86	122.2918	122.4671	122.2918	2,405.00
15/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	609	1	1	1	0.00
15/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	699	1	1	1	0.00
15/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	527	0	1	0	0.00
15/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	452	0	0	0	0.00
15/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1309	1	1	1	0.00
15/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1178	1	1	1	0.00
15/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	940	1	1	1	0.00
15/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1055	1	1	1	0.00
15/03/2011	R157 On 04-August-11			Bond Future	8.02	124.0546	124.2346	124.0546	0.00
15/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	586	1	1	1	0.00
15/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	645	1	1	1	0.00
15/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	532	0	1	0	0.00
15/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2739	3	3	3	0.00
15/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2461	3	2	3	0.00
15/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2597	3	3	3	0.00
15/03/2011	R157 On 03-November-11			Bond Future	8.20	119.0013	119.1844	119.0013	3,694.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1896	2	2	2	0.00
15/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1994	2	2	2	0.00
15/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1801	2	2	2	0.00
15/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1797	2	2	2	0.00
15/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1632	2	2	2	0.00
15/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1713	2	2	2	0.00
15/03/2011	R157 On 02-February-12			Bond Future	8.40	120.7497	120.9338	120.7497	0.00
15/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2331	2	2	2	0.00
15/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2425	2	2	2	0.00
15/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2239	2	2	2	0.00
15/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2065	2	2	2	0.00
15/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1917	2	2	2	0.00
15/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1990	2	2	2	0.00
15/03/2011	R186 On 05-May-11			Bond Future	8.95	116.3335	116.8961	116.3335	28,849.00
15/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1324	1	1	1	0.00
15/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1501	1	2	1	0.00
15/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1162	1	1	1	0.00
15/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	95	0	0	0	5,500.00
15/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3501	4	4	4	0.00
15/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9288	10	9	10	0.00
15/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2907	3	3	3	0.00
15/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3195	4	3	4	0.00
15/03/2011	R186 On 04-August-11			Bond Future	9.05	112.7160	113.2850	112.7160	0.00
15/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1019	1	1	1	0.00
15/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	924	1	1	1	0.00
15/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1120	1	1	1	0.00
15/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8156	9	8	9	0.00
15/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8941	9	9	9	0.00
15/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8544	9	9	9	0.00
15/03/2011	R186 On 03-November-11			Bond Future	9.16	114.3068	114.8904	114.3068	12,982.00
15/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3990	4	4	4	0.00
15/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3789	4	4	4	0.00
15/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4196	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
15/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5120	5	5	5	0.00
15/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5603	6	6	6	0.00
15/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5358	6	5	6	0.00
15/03/2011	R186 On 02-February-12			Bond Future	9.26	110.6963	111.2851	110.6963	0.00
15/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4275	4	4	4	0.00
15/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4084	4	4	4	0.00
15/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4471	4	4	4	0.00
15/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6266	7	6	7	0.00
15/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6761	7	7	7	0.00
15/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6510	7	7	7	0.00
15/03/2011	R201 On 05-May-11			Bond Future	7.44	107.3101	107.4316	107.3101	484.00
15/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1252	1	1	1	0.00
15/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1138	1	1	1	0.00
15/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1370	1	1	1	0.00
15/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	232	0	0	0	0.00
15/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	317	0	0	0	0.00
15/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	272	0	0	0	0.00
15/03/2011	R201 On 04-August-11			Bond Future	7.59	104.4473	104.5695	104.4473	0.00
15/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	586	1	1	1	0.00
15/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	642	1	1	1	0.00
15/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	534	0	1	0	0.00
15/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1703	2	2	2	0.00
15/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1509	2	2	2	0.00
15/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1603	2	2	2	0.00
15/03/2011	R201 On 03-November-11			Bond Future	7.75	105.9222	106.0496	105.9222	0.00
15/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1656	2	2	2	0.00
15/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1741	2	2	2	0.00
15/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1574	2	2	2	0.00
15/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1027	1	1	1	0.00
15/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	919	1	1	1	0.00
15/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	972	1	1	1	0.00
15/03/2011	R201 On 02-February-12			Bond Future	7.93	103.0712	103.1964	103.0712	0.00
15/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2009	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
15/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2088	2	2	2	0.00
15/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1932	2	2	2	0.00
15/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1247	1	1	1	0.00
15/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1150	1	1	1	0.00
15/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1198	1	1	1	0.00
15/03/2011	R202 On 05-May-11			Bond Future	0.29	170.3500	170.3500	170.3500	10,489.00
15/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43691	44	44	44	0.00
15/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44719	45	45	45	0.00
15/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42652	43	43	43	0.00
15/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R203 On 05-May-11			Bond Future	8.49	99.8290	100.0828	99.8290	516.00
15/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	560	0	1	0	0.00
15/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	645	1	1	1	0.00
15/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	482	0	0	0	0.00
15/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1881	2	2	2	0.00
15/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1557	2	2	2	0.00
15/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1715	2	2	2	0.00
15/03/2011	R203 On 04-August-11			Bond Future	8.63	101.2641	101.5221	101.2641	0.00
15/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	643	1	1	1	0.00
15/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	582	1	1	1	0.00
15/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	707	1	1	1	0.00
15/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3439	4	3	4	0.00
15/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3793	4	4	4	0.00
15/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3614	4	4	4	0.00
15/03/2011	R203 On 03-November-11			Bond Future	8.79	98.5366	98.7978	98.5366	1,416.00
15/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1684	2	2	2	0.00
15/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1589	1	2	1	0.00
15/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1782	2	2	2	0.00
15/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2831	3	3	3	0.00
15/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3089	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
15/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2958	3	3	3	0.00
15/03/2011	R203 On 02-February-12			Bond Future	8.95	99.9852	100.2483	99.9852	0.00
15/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2299	2	2	2	0.00
15/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2198	2	2	2	0.00
15/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2402	2	2	2	0.00
15/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3034	3	3	3	0.00
15/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3259	3	3	3	0.00
15/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3145	3	3	3	0.00
15/03/2011	R204 On 05-May-11			Bond Future	8.68	99.0245	99.3080	99.0245	100.00
15/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	746	1	1	1	0.00
15/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	650	1	1	1	0.00
15/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	852	1	1	1	0.00
15/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1573	2	2	2	0.00
15/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1914	2	2	2	0.00
15/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1738	2	2	2	0.00
15/03/2011	R204 On 04-August-11			Bond Future	8.82	96.4183	96.7081	96.4183	0.00
15/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	542	0	1	0	0.00
15/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	598	1	1	1	0.00
15/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	490	0	0	0	0.00
15/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5134	5	5	5	0.00
15/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4693	5	5	5	0.00
15/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4911	5	5	5	0.00
15/03/2011	R204 On 03-November-11			Bond Future	8.96	97.7860	98.0765	97.7860	1,876.00
15/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2142	2	2	2	0.00
15/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2258	2	2	2	0.00
15/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2029	2	2	2	0.00
15/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3340	4	3	4	0.00
15/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	3	3	3	0.00
15/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3198	3	3	3	0.00
15/03/2011	R204 On 02-February-12			Bond Future	9.10	95.1891	95.4844	95.1891	0.00
15/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2812	3	3	3	0.00
15/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2933	3	3	3	0.00
15/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2693	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
15/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3444	4	3	4	0.00
15/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3195	3	3	3	0.00
15/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3318	3	3	3	0.00
15/03/2011	R206 On 05-May-11			Bond Future	7.10	103.2177	103.3241	103.2177	0.00
15/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1099	1	1	1	0.00
15/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1196	1	1	1	0.00
15/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1004	1	1	1	0.00
15/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	166	0	0	0	0.00
15/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	119	0	0	0	0.00
15/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	141	0	0	0	0.00
15/03/2011	R206 On 04-August-11			Bond Future	7.26	100.9400	101.0477	100.9400	0.00
15/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	0	0	0.00
15/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	440	0	0	0	0.00
15/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	529	0	1	0	0.00
15/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	992	1	1	1	0.00
15/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1125	1	1	1	0.00
15/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1056	1	1	1	0.00
15/03/2011	R206 On 03-November-11			Bond Future	7.44	102.3659	102.4770	102.3659	0.00
15/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1256	1	1	1	0.00
15/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1194	1	1	1	0.00
15/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1319	1	1	1	0.00
15/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	597	1	1	1	0.00
15/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	669	1	1	1	0.00
15/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	633	1	1	1	0.00
15/03/2011	R206 On 02-February-12			Bond Future	7.64	100.1072	100.2167	100.1072	0.00
15/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1396	1	1	1	0.00
15/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1341	1	1	1	0.00
15/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1451	1	1	1	0.00
15/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	732	1	1	1	0.00
15/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	797	1	1	1	0.00
15/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	764	1	1	1	0.00
15/03/2011	R207 On 05-May-11			Bond Future	8.74	92.9712	93.3263	92.9712	1,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	706	1	1	1	0.00
15/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	615	1	1	1	0.00
15/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	807	1	1	1	0.00
15/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1912	2	2	2	0.00
15/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2296	3	2	3	0.00
15/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2098	2	2	2	0.00
15/03/2011	R207 On 04-August-11			Bond Future	8.87	90.6705	91.0320	90.6705	0.00
15/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	885	1	1	1	0.00
15/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	965	1	1	1	0.00
15/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	811	1	1	1	0.00
15/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4582	5	5	5	0.00
15/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4160	4	4	4	0.00
15/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4367	5	4	5	0.00
15/03/2011	R207 On 03-November-11			Bond Future	8.99	91.9515	92.3192	91.9515	600.00
15/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2177	2	2	2	0.00
15/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2297	2	2	2	0.00
15/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2061	2	2	2	0.00
15/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3644	4	4	4	0.00
15/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3336	4	3	4	0.00
15/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3487	4	3	4	0.00
15/03/2011	R207 On 02-February-12			Bond Future	9.12	89.6647	90.0322	89.6647	0.00
15/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2915	3	3	3	0.00
15/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3042	3	3	3	0.00
15/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2791	3	3	3	0.00
15/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3694	4	4	4	0.00
15/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3422	4	3	4	0.00
15/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3556	4	4	4	0.00
15/03/2011	R208 On 05-May-11			Bond Future	8.80	87.0431	87.3572	87.0431	190.00
15/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	648	1	1	1	0.00
15/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	743	1	1	1	0.00
15/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	561	0	1	0	0.00
15/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2685	3	3	3	0.00
15/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2257	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
15/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2466	3	2	3	0.00
15/03/2011	R208 On 04-August-11			Bond Future	8.92	88.2986	88.6109	88.2986	120.00
15/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	837	1	1	1	0.00
15/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	915	1	1	1	0.00
15/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	764	1	1	1	0.00
15/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5040	5	5	5	0.00
15/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4577	5	5	5	0.00
15/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4806	5	5	5	0.00
15/03/2011	R208 On 03-November-11			Bond Future	9.03	86.1498	86.4715	86.1498	5,604.00
15/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2223	2	2	2	0.00
15/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2104	2	2	2	0.00
15/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2347	2	2	2	0.00
15/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3661	4	4	4	0.00
15/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3998	4	4	4	0.00
15/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3826	4	4	4	0.00
15/03/2011	R208 On 02-February-12			Bond Future	9.15	87.4175	87.7424	87.4175	0.00
15/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3119	3	3	3	0.00
15/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2987	3	3	3	0.00
15/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3254	3	3	3	0.00
15/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3792	4	4	4	0.00
15/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4083	4	4	4	0.00
15/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3935	4	4	4	0.00
15/03/2011	R209 On 05-May-11			Bond Future	9.04	72.8238	73.2561	72.8238	21,100.00
15/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	407	0	0	0	0.00
15/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	342	0	0	0	0.00
15/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	482	0	0	0	0.00
15/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4345	5	4	5	0.00
15/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5041	5	5	5	0.00
15/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4686	5	5	5	0.00
15/03/2011	R209 On 04-August-11			Bond Future	9.11	73.8782	74.3118	73.8782	0.00
15/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1235	1	1	1	0.00
15/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1348	1	1	1	0.00
15/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7638	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1131	1	1	1	0.00
15/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6413	7	6	7	0.00
15/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	809	1	1	1	0.00
15/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5795	6	6	6	0.00
15/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6098	6	6	6	0.00
15/03/2011	R209 On 03-November-11			Bond Future	9.19	71.7800	72.2222	71.7800	1,033.00
15/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2439	2	2	2	0.00
15/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2586	2	3	2	0.00
15/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2299	2	2	2	0.00
15/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6098	6	6	6	0.00
15/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5587	6	6	6	0.00
15/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5837	6	6	6	0.00
15/03/2011	R209 On 02-February-12			Bond Future	9.27	72.8304	73.2808	72.8304	0.00
15/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3677	3	4	3	0.00
15/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3842	4	4	4	0.00
15/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3514	3	4	3	0.00
15/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5914	6	6	6	0.00
15/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5478	6	5	6	0.00
15/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5694	6	6	6	0.00
15/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5382	105.5382	105.5382	539.00
15/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2926	3	3	3	0.00
15/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3196	3	3	3	0.00
15/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2654	3	3	3	0.00
15/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0235	104.0235	104.0235	2,518.00
15/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1956	2	2	2	0.00
15/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	983	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
15/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1468	1	1	1	0.00
15/03/2011	R213 On 05-May-11			Bond Future	9.08	81.8980	82.3392	81.8980	0.00
15/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9597	10	10	10	0.00
15/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8684	9	9	9	0.00
15/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9138	10	9	10	0.00
15/03/2011	R213 On 04-August-11			Bond Future	9.17	83.0769	83.5264	83.0769	0.00
15/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9310	10	9	10	0.00
15/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10219	11	10	11	0.00
15/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9763	10	10	10	0.00
15/03/2011	R213 On 03-November-11			Bond Future	9.26	80.7174	81.1672	80.7174	0.00
15/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4383	5	4	5	0.00
15/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3573	4	4	4	0.00
15/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3976	4	4	4	0.00
15/03/2011	R213 On 02-February-12			Bond Future	9.35	81.8995	82.3567	81.8995	0.00
15/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3049	4	3	4	0.00
15/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2270	3	2	3	0.00
15/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2658	3	3	3	0.00
15/03/2011	TRT1 On 05-May-11			Index Future	337.59	336.5410	337.5930	336.5410	100.00
15/03/2011	TRT1 On 04-August-11			Index Future	342.24	341.1690	342.2360	341.1690	0.00