



# Derivatives Weekly Statistics Report

From: 28/03/2011 To: 31/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	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
28/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	AL7T On 05-May-11			Index Future	371.04	370.8900	371.0420	370.8900	30.00
28/03/2011	AL7T On 04-August-11			Index Future	376.35	376.1870	376.3450	376.1870	0.00
28/03/2011	ALBI On 05-May-11			Index Future	341.39	341.4210	341.3890	341.4210	1,070.00
28/03/2011	ALBI On 04-August-11			Index Future	346.27	346.2980	346.2680	346.2980	0.00
28/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	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
28/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CRD1 On 05-May-11			Index Future	154.96	154.9060	154.9600	154.9060	2.00
28/03/2011	CRD1 On 04-August-11			Index Future	157.10	157.0400	157.0960	157.0400	0.00
28/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	GOVI On 05-May-11			GOVI	342.67	342.6820	342.6690	342.6820	209.00
28/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	63210	6	6	6	0.00
28/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	63410	6	6	6	0.00
28/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	63310	6	6	6	0.00
28/03/2011	GOVI On 04-August-11			GOVI	347.57	347.5760	347.5670	347.5760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	4230	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	4430	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	4330	0	0	0	0.00
28/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2011	IGOV On 05-May-11			Index Future	150.20	150.2020	150.1960	150.2020	61.00
28/03/2011	IGOV On 04-August-11			Index Future	152.34	152.3470	152.3420	152.3470	0.00
28/03/2011	ILBI On 05-May-11			Index Future	406.21	406.4290	406.2110	406.4290	336.00
28/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.4050	94.3920	94.4050	2,001.00
28/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3770	94.3560	94.3770	3,001.00
28/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3630	94.3280	94.3630	3,890.00
28/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2770	94.2820	94.2770	2,000.00
28/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.76	94.2070	94.2370	94.2070	0.00
28/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.0950	94.1720	94.0950	14,390.00
28/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.24	93.7050	93.7610	93.7050	5,591.00
28/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1880	93.1920	93.1880	1,090.00
28/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.31	92.6970	92.6930	92.6970	2,890.00
28/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.73	92.2740	92.2680	92.2740	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.09	91.9230	91.9070	91.9230	513.00
28/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.43	91.5700	91.5700	91.5700	0.00
28/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
28/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
28/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/03/2011	OTH1 On 05-May-11			Index Future	334.11	334.2540	334.1110	334.2540	3.00
28/03/2011	OTH1 On 04-August-11			Index Future	338.89	339.0280	338.8860	339.0280	0.00
28/03/2011	R157 On 05-May-11			Bond Future	7.80	122.7040	122.6917	122.7040	2,405.00
28/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	597	1	1	1	0.00
28/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	695	1	1	1	0.00
28/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	508	1	1	1	0.00
28/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	428	0	0	0	0.00

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28/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1060	1	1	1	0.00
28/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	934	1	1	1	0.00
28/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	711	1	1	1	0.00
28/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	818	1	1	1	0.00
28/03/2011	R157 On 04-August-11			Bond Future	7.96	124.4765	124.4649	124.4765	0.00
28/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	598	1	1	1	0.00
28/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	660	1	1	1	0.00
28/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	541	1	1	1	0.00
28/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2518	3	3	3	0.00
28/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2245	2	2	2	0.00
28/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2379	2	2	2	0.00
28/03/2011	R157 On 03-November-11			Bond Future	8.13	119.4326	119.4218	119.4326	3,694.00
28/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1972	2	2	2	0.00
28/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2074	2	2	2	0.00
28/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1873	2	2	2	0.00
28/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1632	2	2	2	0.00
28/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1474	1	1	1	0.00
28/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1551	2	2	2	0.00
28/03/2011	R157 On 02-February-12			Bond Future	8.33	121.1820	121.1652	121.1820	0.00
28/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2413	2	2	2	0.00
28/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2509	3	3	3	0.00
28/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2318	2	2	2	0.00
28/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1913	2	2	2	0.00
28/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1770	2	2	2	0.00
28/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1841	2	2	2	0.00
28/03/2011	R186 On 05-May-11			Bond Future	8.96	117.0054	116.8323	117.0054	28,849.00
28/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1031	1	1	1	0.00
28/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1196	1	1	1	0.00
28/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	881	1	1	1	0.00
28/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	40	0	0	0	5,500.00
28/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3284	3	3	3	0.00
28/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9297	9	9	9	0.00
28/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2666	3	3	3	0.00

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28/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2966	3	3	3	0.00
28/03/2011	R186 On 04-August-11			Bond Future	9.06	113.4010	113.2225	113.4010	0.00
28/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	889	1	1	1	0.00
28/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	801	1	1	1	0.00
28/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	985	1	1	1	0.00
28/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8083	8	8	8	0.00
28/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8880	9	9	9	0.00
28/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8476	8	8	8	0.00
28/03/2011	R186 On 03-November-11			Bond Future	9.16	115.0129	114.8292	115.0129	12,982.00
28/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3831	4	4	4	0.00
28/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3632	4	4	4	0.00
28/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4035	4	4	4	0.00
28/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5020	5	5	5	0.00
28/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5507	5	6	5	0.00
28/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5260	5	5	5	0.00
28/03/2011	R186 On 02-February-12			Bond Future	9.27	111.4052	111.2166	111.4052	0.00
28/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4138	4	4	4	0.00
28/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3948	4	4	4	0.00
28/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4333	4	4	4	0.00
28/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6196	6	6	6	0.00
28/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6694	7	7	7	0.00
28/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6441	6	6	6	0.00
28/03/2011	R201 On 05-May-11			Bond Future	7.38	107.6301	107.6173	107.6301	484.00
28/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1325	1	1	1	0.00
28/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1200	1	1	1	0.00
28/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1454	1	1	1	0.00
28/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	131	0	0	0	0.00
28/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	193	0	0	0	0.00
28/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	160	0	0	0	0.00
28/03/2011	R201 On 04-August-11			Bond Future	7.52	104.7726	104.7636	104.7726	0.00
28/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	611	1	1	1	0.00
28/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	671	1	1	1	0.00
28/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	556	1	1	1	0.00

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28/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1530	2	2	2	0.00
28/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1343	1	1	1	0.00
28/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1434	1	1	1	0.00
28/03/2011	R201 On 03-November-11			Bond Future	7.68	106.2576	106.2465	106.2576	0.00
28/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1740	2	2	2	0.00
28/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1828	2	2	2	0.00
28/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1654	2	2	2	0.00
28/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	910	1	1	1	0.00
28/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	809	1	1	1	0.00
28/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	859	1	1	1	0.00
28/03/2011	R201 On 02-February-12			Bond Future	7.86	103.4037	103.3908	103.4037	0.00
28/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2095	2	2	2	0.00
28/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2176	2	2	2	0.00
28/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	2016	2	2	2	0.00
28/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1137	1	1	1	0.00
28/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1044	1	1	1	0.00
28/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1089	1	1	1	0.00
28/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7281	169.7281	169.7281	10,489.00
28/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43	43	0.00
28/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44	44	0.00
28/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42	42	0.00
28/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R203 On 05-May-11			Bond Future	8.43	100.4001	100.3616	100.4001	517.00
28/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	525	1	1	1	0.00
28/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	616	1	1	1	0.00
28/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	444	0	0	0	0.00
28/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1564	2	2	2	0.00
28/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1249	1	1	1	0.00
28/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1401	1	1	1	0.00
28/03/2011	R203 On 04-August-11			Bond Future	8.57	101.8504	101.8087	101.8504	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	652	1	1	1	0.00
28/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	588	1	1	1	0.00
28/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	719	1	1	1	0.00
28/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3164	3	3	3	0.00
28/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3512	3	4	3	0.00
28/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3336	3	3	3	0.00
28/03/2011	R203 On 03-November-11			Bond Future	8.72	99.1356	99.0911	99.1356	1,416.00
28/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1748	2	2	2	0.00
28/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1649	2	2	2	0.00
28/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1850	2	2	2	0.00
28/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2606	3	3	3	0.00
28/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2856	3	3	3	0.00
28/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2729	3	3	3	0.00
28/03/2011	R203 On 02-February-12			Bond Future	8.88	100.5849	100.5422	100.5849	0.00
28/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2383	2	2	2	0.00
28/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2279	2	2	2	0.00
28/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2490	3	2	3	0.00
28/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2828	3	3	3	0.00
28/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3047	3	3	3	0.00
28/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2935	3	3	3	0.00
28/03/2011	R204 On 05-May-11			Bond Future	8.61	99.7217	99.7001	99.7217	100.00
28/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	745	1	1	1	0.00
28/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	639	1	1	1	0.00
28/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	862	1	1	1	0.00
28/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1191	1	1	1	0.00
28/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1511	2	2	2	0.00
28/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1345	1	1	1	0.00
28/03/2011	R204 On 04-August-11			Bond Future	8.74	97.1294	97.1085	97.1294	0.00
28/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	559	1	1	1	0.00
28/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	618	1	1	1	0.00
28/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	504	1	1	1	0.00
28/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4748	5	5	5	0.00
28/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4313	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
28/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4528	5	5	5	0.00
28/03/2011	R204 On 03-November-11			Bond Future	8.88	98.5043	98.4841	98.5043	1,876.00
28/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2256	2	2	2	0.00
28/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2378	2	2	2	0.00
28/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2137	2	2	2	0.00
28/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3040	3	3	3	0.00
28/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2773	3	3	3	0.00
28/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2905	3	3	3	0.00
28/03/2011	R204 On 02-February-12			Bond Future	9.02	95.9173	95.8929	95.9173	0.00
28/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	3	3	0.00
28/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3081	3	3	3	0.00
28/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2830	3	3	3	0.00
28/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3172	3	3	3	0.00
28/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2935	3	3	3	0.00
28/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3052	3	3	3	0.00
28/03/2011	R206 On 05-May-11			Bond Future	7.06	103.4355	103.4283	103.4355	0.00
28/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1142	1	1	1	0.00
28/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1245	1	1	1	0.00
28/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1040	1	1	1	0.00
28/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	98	0	0	0	0.00
28/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	64	0	0	0	0.00
28/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	80	0	0	0	0.00
28/03/2011	R206 On 04-August-11			Bond Future	7.21	101.1643	101.1555	101.1643	0.00
28/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	491	1	0	1	0.00
28/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	447	0	0	0	0.00
28/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	540	1	1	1	0.00
28/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	895	1	1	1	0.00
28/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1024	1	1	1	0.00
28/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	957	1	1	1	0.00
28/03/2011	R206 On 03-November-11			Bond Future	7.38	102.5983	102.5904	102.5983	0.00
28/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1302	1	1	1	0.00
28/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1238	1	1	1	0.00
28/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1367	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
28/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	532		1	1	1	0.00
28/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	600		1	1	1	0.00
28/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	565		1	1	1	0.00
28/03/2011	R206 On 02-February-12			Bond Future	7.58		100.3352	100.3246	100.3352	0.00
28/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1441		1	1	1	0.00
28/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1385		1	1	1	0.00
28/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1498		2	1	2	0.00
28/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	671		1	1	1	0.00
28/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	733		1	1	1	0.00
28/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	701		1	1	1	0.00
28/03/2011	R207 On 05-May-11			Bond Future	8.66		93.8423	93.8195	93.8423	1,020.00
28/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	719		1	1	1	0.00
28/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	617		1	1	1	0.00
28/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	833		1	1	1	0.00
28/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1444		1	1	1	0.00
28/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1804		2	2	2	0.00
28/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1618		2	2	2	0.00
28/03/2011	R207 On 04-August-11			Bond Future	8.78		91.5557	91.5336	91.5557	0.00
28/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	941		1	1	1	0.00
28/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1027		1	1	1	0.00
28/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	861		1	1	1	0.00
28/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4130		4	4	4	0.00
28/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3720		4	4	4	0.00
28/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3921		4	4	4	0.00
28/03/2011	R207 On 03-November-11			Bond Future	8.90		92.8554	92.8339	92.8554	600.00
28/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2333		2	2	2	0.00
28/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2461		2	2	2	0.00
28/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2210		2	2	2	0.00
28/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3278		3	3	3	0.00
28/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	2985		3	3	3	0.00
28/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3128		3	3	3	0.00
28/03/2011	R207 On 02-February-12			Bond Future	9.02		90.5738	90.5477	90.5738	0.00
28/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3107		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
28/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3241	3	3	3	0.00
28/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2976	3	3	3	0.00
28/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3364	3	3	3	0.00
28/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3105	3	3	3	0.00
28/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3233	3	3	3	0.00
28/03/2011	R208 On 05-May-11			Bond Future	8.70	87.9238	87.9597	87.9238	190.00
28/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	676	1	1	1	0.00
28/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	786	1	1	1	0.00
28/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	577	1	1	1	0.00
28/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2098	2	2	2	0.00
28/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1697	2	2	2	0.00
28/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1891	2	2	2	0.00
28/03/2011	R208 On 04-August-11			Bond Future	8.81	89.1932	89.2283	89.1932	120.00
28/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	916	1	1	1	0.00
28/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1002	1	1	1	0.00
28/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	835	1	1	1	0.00
28/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4494	5	4	5	0.00
28/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4047	4	4	4	0.00
28/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4267	4	4	4	0.00
28/03/2011	R208 On 03-November-11			Bond Future	8.92	87.0569	87.0968	87.0569	5,604.00
28/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2420	2	2	2	0.00
28/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2291	2	2	2	0.00
28/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2553	3	3	3	0.00
28/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3242	3	3	3	0.00
28/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3559	4	4	4	0.00
28/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3398	3	3	3	0.00
28/03/2011	R208 On 02-February-12			Bond Future	9.03	88.3301	88.3691	88.3301	0.00
28/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3359	3	3	3	0.00
28/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3220	3	3	3	0.00
28/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3502	3	4	3	0.00
28/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3413	3	3	3	0.00
28/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3690	4	4	4	0.00
28/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3549	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
28/03/2011	R209 On 05-May-11			Bond Future	9.04	73.3706	73.2180	73.3706	21,100.00
28/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	257	0	0	0	0.00
28/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	207	0	0	0	0.00
28/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	317	0	0	0	0.00
28/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4218	4	4	4	0.00
28/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4944	5	5	5	0.00
28/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4574	4	5	4	0.00
28/03/2011	R209 On 04-August-11			Bond Future	9.12	74.4322	74.2818	74.4322	0.00
28/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1110	1	1	1	0.00
28/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1219	1	1	1	0.00
28/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7517	8	8	8	0.00
28/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1011	1	1	1	0.00
28/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6323	6	6	6	0.00
28/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	718	1	1	1	0.00
28/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5696	6	6	6	0.00
28/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6003	6	6	6	0.00
28/03/2011	R209 On 03-November-11			Bond Future	9.20	72.3408	72.1851	72.3408	1,033.00
28/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2321	2	2	2	0.00
28/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2466	3	2	3	0.00
28/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2183	2	2	2	0.00
28/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6019	6	6	6	0.00
28/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5504	5	6	5	0.00
28/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5757	6	6	6	0.00
28/03/2011	R209 On 02-February-12			Bond Future	9.28	73.3978	73.2443	73.3978	0.00
28/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3568	4	4	4	0.00
28/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3733	4	4	4	0.00
28/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3407	3	3	3	0.00
28/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5844	6	6	6	0.00
28/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5406	5	5	5	0.00
28/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5621	6	6	6	0.00
28/03/2011	R211 On 05-May-11			Bond Future	1.67	105.4766	105.1917	105.4766	539.00
28/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2579	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
28/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2850	3	3	3	0.00
28/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2308	3	2	3	0.00
28/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7843	103.7843	103.7843	2,518.00
28/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2196	2	2	2	0.00
28/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1222	1	1	1	0.00
28/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1707	2	2	2	0.00
28/03/2011	R213 On 05-May-11			Bond Future	9.10	82.4170	82.2227	82.4170	0.00
28/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9713	10	10	10	0.00
28/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8800	9	9	9	0.00
28/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9255	9	9	9	0.00
28/03/2011	R213 On 04-August-11			Bond Future	9.19	83.6029	83.4117	83.6029	0.00
28/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9425	9	9	9	0.00
28/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10334	10	10	10	0.00
28/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9878	10	10	10	0.00
28/03/2011	R213 On 03-November-11			Bond Future	9.27	81.2501	81.0544	81.2501	0.00
28/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4496	4	4	4	0.00
28/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3686	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4089	4	4	4	0.00
28/03/2011	R213 On 02-February-12			Bond Future	9.37	82.4383	82.2384	82.4383	0.00
28/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3167	3	3	3	0.00
28/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2388	2	2	2	0.00
28/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2776	3	3	3	0.00
28/03/2011	TRT1 On 05-May-11			Index Future	338.51	338.4740	338.5130	338.4740	100.00
28/03/2011	TRT1 On 04-August-11			Index Future	343.18	343.1370	343.1780	343.1370	0.00
29/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	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
29/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	AL7T On 05-May-11			Index Future	370.23	371.0420	370.2320	371.0420	30.00
29/03/2011	AL7T On 04-August-11			Index Future	375.52	376.3450	375.5240	376.3450	0.00
29/03/2011	ALBI On 05-May-11			Index Future	340.70	341.3890	340.6990	341.3890	1,070.00
29/03/2011	ALBI On 04-August-11			Index Future	345.57	346.2680	345.5690	346.2680	0.00
29/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	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
29/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CRD1 On 05-May-11			Index Future	154.76	154.9600	154.7610	154.9600	2.00
29/03/2011	CRD1 On 04-August-11			Index Future	156.89	157.0960	156.8940	157.0960	0.00
29/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	GOVI On 05-May-11			GOVI	342.00	342.6690	341.9980	342.6690	209.00
29/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	69920	6	7	6	0.00
29/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	70120	6	7	6	0.00
29/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	70020	6	7	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
29/03/2011	GOVI On 04-August-11			GOVI	346.89	347.5670	346.8870	347.5670	0.00
29/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	11030	0	1	0	0.00
29/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	11230	0	1	0	0.00
29/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	11130	0	1	0	0.00
29/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2011	IGOV On 05-May-11			Index Future	150.19	150.1960	150.1900	150.1960	61.00
29/03/2011	IGOV On 04-August-11			Index Future	152.34	152.3420	152.3360	152.3420	0.00
29/03/2011	ILBI On 05-May-11			Index Future	406.20	406.2110	406.1980	406.2110	336.00
29/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.3920	94.4000	94.3920	2,001.00
29/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3560	94.3800	94.3560	3,001.00
29/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3280	94.3500	94.3280	3,890.00
29/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.74	94.2820	94.2600	94.2820	2,000.00
29/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.2370	94.1900	94.2370	0.00
29/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	94.1720	94.0700	94.1720	14,390.00
29/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.32	93.7610	93.6800	93.7610	5,591.00
29/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1920	93.1600	93.1920	1,090.00
29/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.6930	92.6500	92.6930	2,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.2680	92.2200	92.2680	44,710.00
29/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.9070	91.8700	91.9070	513.00
29/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.38	91.5700	91.6200	91.5700	0.00
29/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
29/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
29/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
29/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
29/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
29/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/03/2011	OTH1 On 05-May-11			Index Future	333.33	334.1110	333.3250	334.1110	3.00
29/03/2011	OTH1 On 04-August-11			Index Future	338.09	338.8860	338.0900	338.8860	0.00
29/03/2011	R157 On 05-May-11			Bond Future	7.84	122.6917	122.5283	122.6917	2,405.00
29/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	517	1	1	1	0.00
29/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	607	1	1	1	0.00
29/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	436	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	364	0	0	0	0.00
29/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1159	1	1	1	0.00
29/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1026	1	1	1	0.00
29/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	787	1	1	1	0.00
29/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	902	1	1	1	0.00
29/03/2011	R157 On 04-August-11			Bond Future	8.00	124.4649	124.2998	124.4649	0.00
29/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	547	1	1	1	0.00
29/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	605	1	1	1	0.00
29/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	493	1	0	1	0.00
29/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2635	3	3	3	0.00
29/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2355	2	2	2	0.00
29/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2493	2	2	2	0.00
29/03/2011	R157 On 03-November-11			Bond Future	8.18	119.4218	119.2527	119.4218	3,694.00
29/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1877	2	2	2	0.00
29/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1976	2	2	2	0.00
29/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1781	2	2	2	0.00
29/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1709	2	2	2	0.00
29/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1545	1	2	1	0.00
29/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1626	2	2	2	0.00
29/03/2011	R157 On 02-February-12			Bond Future	8.38	121.1652	120.9941	121.1652	0.00
29/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2316	2	2	2	0.00
29/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2411	3	2	3	0.00
29/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2224	2	2	2	0.00
29/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1990	2	2	2	0.00
29/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1843	2	2	2	0.00
29/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1915	2	2	2	0.00
29/03/2011	R186 On 05-May-11			Bond Future	8.99	116.8323	116.5598	116.8323	28,849.00
29/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	918	1	1	1	0.00
29/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1073	1	1	1	0.00
29/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	780	1	1	1	0.00
29/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	31	0	0	0	5,500.00
29/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3455	3	3	3	0.00
29/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9560	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2815	3	3	3	0.00
29/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3126	3	3	3	0.00
29/03/2011	R186 On 04-August-11			Bond Future	9.09	113.2225	112.9555	113.2225	0.00
29/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	829	1	1	1	0.00
29/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	745	1	1	1	0.00
29/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	919	1	1	1	0.00
29/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8284	8	8	8	0.00
29/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9091	9	9	9	0.00
29/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8683	8	9	8	0.00
29/03/2011	R186 On 03-November-11			Bond Future	9.19	114.8292	114.5589	114.8292	12,982.00
29/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3695	4	4	4	0.00
29/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3500	4	4	4	0.00
29/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3895	4	4	4	0.00
29/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5150	5	5	5	0.00
29/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5646	6	6	6	0.00
29/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5394	5	5	5	0.00
29/03/2011	R186 On 02-February-12			Bond Future	9.30	111.2166	110.9432	111.2166	0.00
29/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4007	4	4	4	0.00
29/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3821	4	4	4	0.00
29/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4198	4	4	4	0.00
29/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6335	6	6	6	0.00
29/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6840	7	7	7	0.00
29/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6584	6	7	6	0.00
29/03/2011	R189 On 05-May-11			Bond Future	208.62	207.3000	208.6196	207.3000	0.00
29/03/2011	R189 On 05-May-11	207.30	Call	Bond Future	1320	0	1	0	0.00
29/03/2011	R189 On 05-May-11	207.25	Call	Bond Future	1370	0	1	0	0.00
29/03/2011	R189 On 05-May-11	207.35	Call	Bond Future	1270	0	1	0	0.00
29/03/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11			Bond Future	230.99	232.0000	230.9902	232.0000	0.00
29/03/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11	231.95	Put	Bond Future	960	0	1	0	0.00
29/03/2011	R197 On 05-May-11	232.05	Put	Bond Future	1060	0	1	0	0.00
29/03/2011	R197 On 05-May-11	232.00	Put	Bond Future	1010	0	1	0	0.00
29/03/2011	R201 On 05-May-11			Bond Future	7.43	107.6173	107.4732	107.6173	484.00
29/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1206	1	1	1	0.00
29/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1086	1	1	1	0.00
29/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1331	1	1	1	0.00
29/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	152	0	0	0	0.00
29/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	223	0	0	0	0.00
29/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	185	0	0	0	0.00
29/03/2011	R201 On 04-August-11			Bond Future	7.57	104.7636	104.6142	104.7636	0.00
29/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	554	1	1	1	0.00
29/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	610	1	1	1	0.00
29/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	502	1	1	1	0.00
29/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1626	2	2	2	0.00
29/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1432	1	1	1	0.00
29/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1527	1	2	1	0.00
29/03/2011	R201 On 03-November-11			Bond Future	7.73	106.2465	106.0994	106.2465	0.00
29/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1648	2	2	2	0.00
29/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1734	2	2	2	0.00
29/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1564	2	2	2	0.00
29/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	967	1	1	1	0.00
29/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	863	1	1	1	0.00
29/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	914	1	1	1	0.00
29/03/2011	R201 On 02-February-12			Bond Future	7.91	103.3908	103.2398	103.3908	0.00
29/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2002	2	2	2	0.00
29/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2081	2	2	2	0.00
29/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1924	2	2	2	0.00
29/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1196	1	1	1	0.00
29/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1100	1	1	1	0.00
29/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1147	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
29/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7281	169.7281	169.7281	10,539.00
29/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43	43	0.00
29/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44	44	0.00
29/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42	42	0.00
29/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3616	100.2173	100.3616	517.00
29/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	465	1	0	1	0.00
29/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	550	1	1	1	0.00
29/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	390	0	0	0	0.00
29/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1654	2	2	2	0.00
29/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1328	1	1	1	0.00
29/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1486	1	1	1	0.00
29/03/2011	R203 On 04-August-11			Bond Future	8.60	101.8087	101.6653	101.8087	0.00
29/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	610	1	1	1	0.00
29/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	549	1	1	1	0.00
29/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	674	1	1	1	0.00
29/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3263	3	3	3	0.00
29/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3617	4	4	4	0.00
29/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3438	3	3	3	0.00
29/03/2011	R203 On 03-November-11			Bond Future	8.75	99.0911	98.9488	99.0911	1,416.00
29/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1681	2	2	2	0.00
29/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1584	2	2	2	0.00
29/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1781	2	2	2	0.00
29/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2679	3	3	3	0.00
29/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2933	3	3	3	0.00
29/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2804	3	3	3	0.00
29/03/2011	R203 On 02-February-12			Bond Future	8.91	100.5422	100.3930	100.5422	0.00
29/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2308	2	2	2	0.00
29/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2206	2	2	2	0.00
29/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2413	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
29/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2900	3	3	3	0.00
29/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3123	3	3	3	0.00
29/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3010	3	3	3	0.00
29/03/2011	R204 On 05-May-11			Bond Future	8.64	99.7001	99.5441	99.7001	100.00
29/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	670	1	1	1	0.00
29/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	571	1	1	1	0.00
29/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	780	1	1	1	0.00
29/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1265	1	1	1	0.00
29/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1599	2	2	2	0.00
29/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1426	1	1	1	0.00
29/03/2011	R204 On 04-August-11			Bond Future	8.77	97.1085	96.9471	97.1085	0.00
29/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	520	1	1	1	0.00
29/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	576	1	1	1	0.00
29/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	468	1	0	1	0.00
29/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4873	5	5	5	0.00
29/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4432	4	4	4	0.00
29/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4650	5	5	5	0.00
29/03/2011	R204 On 03-November-11			Bond Future	8.91	98.4841	98.3228	98.4841	1,876.00
29/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2175	2	2	2	0.00
29/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2294	2	2	2	0.00
29/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2059	2	2	2	0.00
29/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3124	3	3	3	0.00
29/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2850	3	3	3	0.00
29/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2985	3	3	3	0.00
29/03/2011	R204 On 02-February-12			Bond Future	9.05	95.8929	95.7273	95.8929	0.00
29/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2865	3	3	3	0.00
29/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2990	3	3	3	0.00
29/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2744	3	3	3	0.00
29/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3252	3	3	3	0.00
29/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3009	3	3	3	0.00
29/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3128	3	3	3	0.00
29/03/2011	R206 On 05-May-11			Bond Future	7.10	103.4283	103.3290	103.4283	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1055	1	1	1	0.00
29/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1156	1	1	1	0.00
29/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	956	1	1	1	0.00
29/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	113	0	0	0	0.00
29/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	74	0	0	0	0.00
29/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	93	0	0	0	0.00
29/03/2011	R206 On 04-August-11			Bond Future	7.26	101.1555	101.0565	101.1555	0.00
29/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	450	0	0	0	0.00
29/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	409	0	0	0	0.00
29/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	497	1	0	1	0.00
29/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	951	1	1	1	0.00
29/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1085	1	1	1	0.00
29/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1015	1	1	1	0.00
29/03/2011	R206 On 03-November-11			Bond Future	7.43	102.5904	102.4909	102.5904	0.00
29/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1237	1	1	1	0.00
29/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1175	1	1	1	0.00
29/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1301	1	1	1	0.00
29/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	565	1	1	1	0.00
29/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	636	1	1	1	0.00
29/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	600	1	1	1	0.00
29/03/2011	R206 On 02-February-12			Bond Future	7.64	100.3246	100.2220	100.3246	0.00
29/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1376	1	1	1	0.00
29/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1322	1	1	1	0.00
29/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1432	1	1	1	0.00
29/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	707	1	1	1	0.00
29/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	773	1	1	1	0.00
29/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	739	1	1	1	0.00
29/03/2011	R207 On 05-May-11			Bond Future	8.70	93.8195	93.5923	93.8195	1,020.00
29/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	623	1	1	1	0.00
29/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	530	1	1	1	0.00
29/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	727	1	1	1	0.00
29/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1566	1	2	1	0.00
29/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1945	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
29/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1749	2	2	2	0.00
29/03/2011	R207 On 04-August-11			Bond Future	8.82	91.5336	91.3072	91.5336	0.00
29/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	869	1	1	1	0.00
29/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	951	1	1	1	0.00
29/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	794	1	1	1	0.00
29/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4289	4	4	4	0.00
29/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3870	4	4	4	0.00
29/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4076	4	4	4	0.00
29/03/2011	R207 On 03-November-11			Bond Future	8.94	92.8339	92.6029	92.8339	600.00
29/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2221	2	2	2	0.00
29/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2344	2	2	2	0.00
29/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2101	2	2	2	0.00
29/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3400	3	3	3	0.00
29/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3099	3	3	3	0.00
29/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3247	3	3	3	0.00
29/03/2011	R207 On 02-February-12			Bond Future	9.07	90.5477	90.3181	90.5477	0.00
29/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2985	3	3	3	0.00
29/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3117	3	3	3	0.00
29/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2858	3	3	3	0.00
29/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3475	3	3	3	0.00
29/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3211	3	3	3	0.00
29/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3340	3	3	3	0.00
29/03/2011	R208 On 05-May-11			Bond Future	8.74	87.9597	87.7204	87.9597	190.00
29/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	582	1	1	1	0.00
29/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	682	1	1	1	0.00
29/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	493	1	0	1	0.00
29/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2253	2	2	2	0.00
29/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1832	2	2	2	0.00
29/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2037	2	2	2	0.00
29/03/2011	R208 On 04-August-11			Bond Future	8.85	89.2283	88.9888	89.2283	120.00
29/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	843	1	1	1	0.00
29/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	924	1	1	1	0.00
29/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	767	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
29/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4665	4	5	4	0.00
29/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4208	4	4	4	0.00
29/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4434	4	4	4	0.00
29/03/2011	R208 On 03-November-11			Bond Future	8.96	87.0968	86.8574	87.0968	5,604.00
29/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2305	2	2	2	0.00
29/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2179	2	2	2	0.00
29/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2434	3	2	3	0.00
29/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3362	3	3	3	0.00
29/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3687	4	4	4	0.00
29/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3522	3	4	3	0.00
29/03/2011	R208 On 02-February-12			Bond Future	9.08	88.3691	88.1244	88.3691	0.00
29/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3230	3	3	3	0.00
29/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3094	3	3	3	0.00
29/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3370	4	3	4	0.00
29/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3526	3	4	3	0.00
29/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3808	4	4	4	0.00
29/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3664	4	4	4	0.00
29/03/2011	R209 On 05-May-11			Bond Future	9.08	73.2180	72.9220	73.2180	21,100.00
29/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	209	0	0	0	0.00
29/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	167	0	0	0	0.00
29/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	260	0	0	0	0.00
29/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4457	4	4	4	0.00
29/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5200	5	5	5	0.00
29/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4822	5	5	5	0.00
29/03/2011	R209 On 04-August-11			Bond Future	9.16	74.2818	73.9751	74.2818	0.00
29/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1021	1	1	1	0.00
29/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1124	1	1	1	0.00
29/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7255	8	7	8	0.00
29/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	928	1	1	1	0.00
29/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6546	6	7	6	0.00
29/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	763	1	1	1	0.00
29/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5908	6	6	6	0.00
29/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6220	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
29/03/2011	R209 On 03-November-11			Bond Future	9.24	72.1851	71.8828	72.1851	1,033.00
29/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2199	2	2	2	0.00
29/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2339	2	2	2	0.00
29/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2066	2	2	2	0.00
29/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6205	6	6	6	0.00
29/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5680	6	6	6	0.00
29/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5937	6	6	6	0.00
29/03/2011	R209 On 02-February-12			Bond Future	9.32	73.2443	72.9317	73.2443	0.00
29/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3419	4	3	4	0.00
29/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3580	4	4	4	0.00
29/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3262	3	3	3	0.00
29/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6011	6	6	6	0.00
29/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5565	5	6	5	0.00
29/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5785	6	6	6	0.00
29/03/2011	R210 On 05-May-11			Bond Future	0.97	126.0000	0.9680	126.0000	0.00
29/03/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R210 On 05-May-11	125.95	Put	Bond Future	124982	0	125	0	0.00
29/03/2011	R210 On 05-May-11	126.05	Put	Bond Future	125082	0	125	0	0.00
29/03/2011	R210 On 05-May-11	126.00	Put	Bond Future	125032	0	125	0	0.00
29/03/2011	R211 On 05-May-11			Bond Future	1.67	105.1917	105.1861	105.1917	539.00
29/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2574	3	3	3	0.00
29/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2844	3	3	3	0.00
29/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2302	2	2	2	0.00
29/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7843	103.7843	103.7843	2,532.00
29/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11	2.30	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
29/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2196	2	2	2	0.00
29/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1222	1	1	1	0.00
29/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1707	2	2	2	0.00
29/03/2011	R213 On 05-May-11			Bond Future	9.13	82.2227	81.9983	82.2227	0.00
29/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9938	10	10	10	0.00
29/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9025	9	9	9	0.00
29/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9479	9	9	9	0.00
29/03/2011	R213 On 04-August-11			Bond Future	9.22	83.4117	83.1832	83.4117	0.00
29/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9653	9	10	9	0.00
29/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10562	10	11	10	0.00
29/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10106	10	10	10	0.00
29/03/2011	R213 On 03-November-11			Bond Future	9.31	81.0544	80.8220	81.0544	0.00
29/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4728	4	5	4	0.00
29/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3918	4	4	4	0.00
29/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4322	4	4	4	0.00
29/03/2011	R213 On 02-February-12			Bond Future	9.40	82.2384	82.0024	82.2384	0.00
29/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3403	3	3	3	0.00
29/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2624	2	3	2	0.00
29/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3012	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
29/03/2011	TRT1 On 05-May-11			Index Future	337.85	338.5130	337.8510	338.5130	100.00
29/03/2011	TRT1 On 04-August-11			Index Future	342.51	343.1780	342.5070	343.1780	0.00
30/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	AL7T On 05-May-11			Index Future	369.18	370.2320	369.1830	370.2320	30.00
30/03/2011	AL7T On 04-August-11			Index Future	374.46	375.5240	374.4620	375.5240	0.00
30/03/2011	ALBI On 05-May-11			Index Future	339.68	340.6990	339.6840	340.6990	1,070.00
30/03/2011	ALBI On 04-August-11			Index Future	344.54	345.5690	344.5410	345.5690	0.00
30/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2011	C210 On 31-March-28			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
30/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CRD1 On 05-May-11			Index Future	154.44	154.7610	154.4440	154.7610	2.00
30/03/2011	CRD1 On 04-August-11			Index Future	156.57	156.8940	156.5740	156.8940	0.00
30/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	GOVI On 05-May-11			GOVI	341.01	341.9980	341.0100	341.9980	209.00
30/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	79800	7	8	7	0.00
30/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	80000	7	8	7	0.00
30/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	79900	7	8	7	0.00
30/03/2011	GOVI On 04-August-11			GOVI	345.89	346.8870	345.8860	346.8870	0.00
30/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	21040	1	2	1	0.00
30/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	21240	1	2	1	0.00
30/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	21140	1	2	1	0.00
30/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	IGOV On 05-May-11			Index Future	150.14	150.1900	150.1430	150.1900	61.00
30/03/2011	IGOV On 04-August-11			Index Future	152.29	152.3360	152.2900	152.3360	0.00
30/03/2011	ILBI On 05-May-11			Index Future	406.29	406.1980	406.2930	406.1980	336.00
30/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,001.00
30/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3800	94.3600	94.3800	3,001.00
30/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3500	94.3300	94.3500	3,890.00
30/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.78	94.2600	94.2200	94.2600	2,000.00
30/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.87	94.1900	94.1300	94.1900	0.00
30/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.99	94.0700	94.0100	94.0700	14,489.00
30/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6800	93.6000	93.6800	5,591.00
30/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.96	93.1600	93.0400	93.1600	1,090.00
30/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.48	92.6500	92.5200	92.6500	2,890.00
30/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.89	92.2200	92.1100	92.2200	44,710.00
30/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.23	91.8700	91.7700	91.8700	513.00
30/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.47	91.6200	91.5300	91.6200	0.00
30/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	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
30/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
30/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
30/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
30/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
30/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/03/2011	OTH1 On 05-May-11			Index Future	332.17	333.3250	332.1650	333.3250	3.00
30/03/2011	OTH1 On 04-August-11			Index Future	336.91	338.0900	336.9140	338.0900	0.00
30/03/2011	R157 On 05-May-11			Bond Future	7.89	122.5283	122.3366	122.5283	2,405.00
30/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	432	1	0	1	0.00
30/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	514	1	1	1	0.00
30/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	360	0	0	0	0.00
30/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	297	0	0	0	0.00
30/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1284	1	1	1	0.00
30/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1141	1	1	1	0.00
30/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	886	1	1	1	0.00
30/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1008	1	1	1	0.00
30/03/2011	R157 On 04-August-11			Bond Future	8.05	124.2998	124.1043	124.2998	0.00
30/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	490	1	0	1	0.00
30/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	544	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
30/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	441	0	0	0	0.00
30/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2778	3	3	3	0.00
30/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2490	2	2	2	0.00
30/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2631	2	3	2	0.00
30/03/2011	R157 On 03-November-11			Bond Future	8.24	119.2527	119.0551	119.2527	3,694.00
30/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1770	2	2	2	0.00
30/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1866	2	2	2	0.00
30/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1677	2	2	2	0.00
30/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1803	2	2	2	0.00
30/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1633	2	2	2	0.00
30/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1716	2	2	2	0.00
30/03/2011	R157 On 02-February-12			Bond Future	8.44	120.9941	120.7932	120.9941	0.00
30/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2206	2	2	2	0.00
30/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2298	2	2	2	0.00
30/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2116	2	2	2	0.00
30/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2083	2	2	2	0.00
30/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1931	2	2	2	0.00
30/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2006	2	2	2	0.00
30/03/2011	R186 On 05-May-11			Bond Future	9.04	116.5598	116.1348	116.5598	28,849.00
30/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	768	1	1	1	0.00
30/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	906	1	1	1	0.00
30/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	646	1	1	1	0.00
30/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	21	0	0	0	5,500.00
30/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3746	3	4	3	0.00
30/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9975	10	10	10	0.00
30/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3073	3	3	3	0.00
30/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3401	3	3	3	0.00
30/03/2011	R186 On 04-August-11			Bond Future	9.14	112.9555	112.5214	112.9555	0.00
30/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	742	1	1	1	0.00
30/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	665	1	1	1	0.00
30/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	825	1	1	1	0.00
30/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8624	8	9	8	0.00
30/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9446	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9030	9	9	9	0.00
30/03/2011	R186 On 03-November-11			Bond Future	9.24	114.5589	114.1162	114.5589	12,982.00
30/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3485	4	3	4	0.00
30/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3297	4	3	4	0.00
30/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3678	4	4	4	0.00
30/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5376	5	5	5	0.00
30/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5885	6	6	6	0.00
30/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5627	5	6	5	0.00
30/03/2011	R186 On 02-February-12			Bond Future	9.35	110.9432	110.4925	110.9432	0.00
30/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3802	4	4	4	0.00
30/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3622	4	4	4	0.00
30/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	3987	4	4	4	0.00
30/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6574	6	7	6	0.00
30/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7092	7	7	7	0.00
30/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6829	7	7	7	0.00
30/03/2011	R189 On 05-May-11			Bond Future	208.63	208.6196	208.6327	208.6196	0.00
30/03/2011	R189 On 05-May-11	207.30	Call	Bond Future	1333	1	1	1	0.00
30/03/2011	R189 On 05-May-11	207.25	Call	Bond Future	1383	1	1	1	0.00
30/03/2011	R189 On 05-May-11	207.35	Call	Bond Future	1283	1	1	1	0.00
30/03/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11			Bond Future	231.03	230.9902	231.0302	230.9902	0.00
30/03/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11	231.95	Put	Bond Future	920	1	1	1	0.00
30/03/2011	R197 On 05-May-11	232.05	Put	Bond Future	1020	1	1	1	0.00
30/03/2011	R197 On 05-May-11	232.00	Put	Bond Future	970	1	1	1	0.00
30/03/2011	R201 On 05-May-11			Bond Future	7.47	107.4732	107.3356	107.4732	484.00
30/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1096	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
30/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	981	1	1	1	0.00
30/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1217	1	1	1	0.00
30/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	175	0	0	0	0.00
30/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	256	0	0	0	0.00
30/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	212	0	0	0	0.00
30/03/2011	R201 On 04-August-11			Bond Future	7.62	104.6142	104.4770	104.6142	0.00
30/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	504	1	1	1	0.00
30/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	557	1	1	1	0.00
30/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	456	1	0	1	0.00
30/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1717	2	2	2	0.00
30/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1516	1	2	1	0.00
30/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1614	2	2	2	0.00
30/03/2011	R201 On 03-November-11			Bond Future	7.79	106.0994	105.9582	106.0994	0.00
30/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1562	2	2	2	0.00
30/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1645	2	2	2	0.00
30/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1480	2	1	2	0.00
30/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1025	1	1	1	0.00
30/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	915	1	1	1	0.00
30/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	969	1	1	1	0.00
30/03/2011	R201 On 02-February-12			Bond Future	7.97	103.2398	103.0967	103.2398	0.00
30/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1915	2	2	2	0.00
30/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1992	2	2	2	0.00
30/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1839	2	2	2	0.00
30/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1254	1	1	1	0.00
30/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1154	1	1	1	0.00
30/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1203	1	1	1	0.00
30/03/2011	R202 On 05-May-11			Bond Future	0.31	169.7281	169.7576	169.7281	10,539.00
30/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43098	43	43	43	0.00
30/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44126	44	44	44	0.00
30/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42060	42	42	42	0.00
30/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	R203 On 05-May-11			Bond Future	8.51	100.2173	99.9678	100.2173	517.00
30/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	379	0	0	0	0.00
30/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	453	1	0	1	0.00
30/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	314	0	0	0	0.00
30/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1828	2	2	2	0.00
30/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1480	1	1	1	0.00
30/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1649	1	2	1	0.00
30/03/2011	R203 On 04-August-11			Bond Future	8.66	101.6653	101.4114	101.6653	0.00
30/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	543	1	1	1	0.00
30/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	487	1	0	1	0.00
30/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	602	1	1	1	0.00
30/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3445	3	3	3	0.00
30/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3809	4	4	4	0.00
30/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3625	3	4	3	0.00
30/03/2011	R203 On 03-November-11			Bond Future	8.81	98.9488	98.6915	98.9488	1,416.00
30/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1568	2	2	2	0.00
30/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1475	2	1	2	0.00
30/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1663	2	2	2	0.00
30/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2818	3	3	3	0.00
30/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3081	3	3	3	0.00
30/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2948	3	3	3	0.00
30/03/2011	R203 On 02-February-12			Bond Future	8.98	100.3930	100.1336	100.3930	0.00
30/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2184	2	2	2	0.00
30/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2085	2	2	2	0.00
30/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2285	2	2	2	0.00
30/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3031	3	3	3	0.00
30/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3261	3	3	3	0.00
30/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3145	3	3	3	0.00
30/03/2011	R204 On 05-May-11			Bond Future	8.68	99.5441	99.3455	99.5441	100.00
30/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	584	1	1	1	0.00
30/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	493	1	0	1	0.00
30/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	685	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
30/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1369	1	1	1	0.00
30/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1720	2	2	2	0.00
30/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1539	1	2	1	0.00
30/03/2011	R204 On 04-August-11			Bond Future	8.81	96.9471	96.7496	96.9471	0.00
30/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	476	1	0	1	0.00
30/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	529	1	1	1	0.00
30/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	427	0	0	0	0.00
30/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5030	5	5	5	0.00
30/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4583	4	5	4	0.00
30/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4804	5	5	5	0.00
30/03/2011	R204 On 03-November-11			Bond Future	8.95	98.3228	98.1217	98.3228	1,876.00
30/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2077	2	2	2	0.00
30/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2194	2	2	2	0.00
30/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1964	2	2	2	0.00
30/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3230	3	3	3	0.00
30/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2951	3	3	3	0.00
30/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3088	3	3	3	0.00
30/03/2011	R204 On 02-February-12			Bond Future	9.10	95.7273	95.5232	95.7273	0.00
30/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2759	3	3	3	0.00
30/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2881	3	3	3	0.00
30/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2641	3	3	3	0.00
30/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3353	3	3	3	0.00
30/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3105	3	3	3	0.00
30/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3226	3	3	3	0.00
30/03/2011	R206 On 05-May-11			Bond Future	7.15	103.3290	103.2008	103.3290	0.00
30/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	947	1	1	1	0.00
30/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1045	1	1	1	0.00
30/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	852	1	1	1	0.00
30/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	137	0	0	0	0.00
30/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	91	0	0	0	0.00
30/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	113	0	0	0	0.00
30/03/2011	R206 On 04-August-11			Bond Future	7.32	101.0565	100.9268	101.0565	0.00
30/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	401	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
30/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	362	0	0	0	0.00
30/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	444	0	0	0	0.00
30/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1028	1	1	1	0.00
30/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1168	1	1	1	0.00
30/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1096	1	1	1	0.00
30/03/2011	R206 On 03-November-11			Bond Future	7.50	102.4909	102.3579	102.4909	0.00
30/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1155	1	1	1	0.00
30/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1095	1	1	1	0.00
30/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1216	1	1	1	0.00
30/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	613	1	1	1	0.00
30/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	689	1	1	1	0.00
30/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	651	1	1	1	0.00
30/03/2011	R206 On 02-February-12			Bond Future	7.71	100.2220	100.0878	100.2220	0.00
30/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1295	1	1	1	0.00
30/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1242	1	1	1	0.00
30/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1349	1	1	1	0.00
30/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	758	1	1	1	0.00
30/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	827	1	1	1	0.00
30/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	792	1	1	1	0.00
30/03/2011	R207 On 05-May-11			Bond Future	8.73	93.5923	93.3828	93.5923	1,020.00
30/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	540	1	1	1	0.00
30/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	456	1	0	1	0.00
30/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	636	1	1	1	0.00
30/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1684	2	2	2	0.00
30/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2080	2	2	2	0.00
30/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1875	2	2	2	0.00
30/03/2011	R207 On 04-August-11			Bond Future	8.86	91.3072	91.0925	91.3072	0.00
30/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	804	1	1	1	0.00
30/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	881	1	1	1	0.00
30/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	732	1	1	1	0.00
30/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4442	4	4	4	0.00
30/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4015	4	4	4	0.00
30/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4226	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
30/03/2011	R207 On 03-November-11			Bond Future	8.98	92.6029	92.3833	92.6029	600.00
30/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2116	2	2	2	0.00
30/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2236	2	2	2	0.00
30/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2000	2	2	2	0.00
30/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3518	3	4	3	0.00
30/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3210	3	3	3	0.00
30/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3362	3	3	3	0.00
30/03/2011	R207 On 02-February-12			Bond Future	9.11	90.3181	90.0944	90.3181	0.00
30/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2870	3	3	3	0.00
30/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2998	3	3	3	0.00
30/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2745	3	3	3	0.00
30/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3586	3	4	3	0.00
30/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3315	3	3	3	0.00
30/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3449	3	3	3	0.00
30/03/2011	R208 On 05-May-11			Bond Future	8.78	87.7204	87.4701	87.7204	190.00
30/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	494	1	0	1	0.00
30/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	584	1	1	1	0.00
30/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	414	0	0	0	0.00
30/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2425	2	2	2	0.00
30/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1985	2	2	2	0.00
30/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2199	2	2	2	0.00
30/03/2011	R208 On 04-August-11			Bond Future	8.89	88.9888	88.7328	88.9888	120.00
30/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	770	1	1	1	0.00
30/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	847	1	1	1	0.00
30/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	699	1	1	1	0.00
30/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4853	5	5	5	0.00
30/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4387	4	4	4	0.00
30/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4617	4	5	4	0.00
30/03/2011	R208 On 03-November-11			Bond Future	9.01	86.8574	86.5961	86.8574	5,604.00
30/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2183	2	2	2	0.00
30/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2062	2	2	2	0.00
30/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2308	2	2	2	0.00
30/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3498	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
30/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3831	4	4	4	0.00
30/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3662	4	4	4	0.00
30/03/2011	R208 On 02-February-12			Bond Future	9.13	88.1244	87.8585	88.1244	0.00
30/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3094	3	3	3	0.00
30/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2960	3	3	3	0.00
30/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3230	3	3	3	0.00
30/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3652	4	4	4	0.00
30/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3940	4	4	4	0.00
30/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3794	4	4	4	0.00
30/03/2011	R209 On 05-May-11			Bond Future	9.12	72.9220	72.6355	72.9220	21,100.00
30/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	168	0	0	0	0.00
30/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	133	0	0	0	0.00
30/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	212	0	0	0	0.00
30/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4695	4	5	4	0.00
30/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5452	5	5	5	0.00
30/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5068	5	5	5	0.00
30/03/2011	R209 On 04-August-11			Bond Future	9.20	73.9751	73.6852	73.9751	0.00
30/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	941	1	1	1	0.00
30/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1038	1	1	1	0.00
30/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7009	7	7	7	0.00
30/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	853	1	1	1	0.00
30/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6761	7	7	7	0.00
30/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	807	1	1	1	0.00
30/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6112	6	6	6	0.00
30/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6430	6	6	6	0.00
30/03/2011	R209 On 03-November-11			Bond Future	9.28	71.8828	71.5825	71.8828	1,033.00
30/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2082	2	2	2	0.00
30/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2217	2	2	2	0.00
30/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	1954	2	2	2	0.00
30/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6393	6	6	6	0.00
30/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5858	6	6	6	0.00
30/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6120	6	6	6	0.00
30/03/2011	R209 On 02-February-12			Bond Future	9.36	72.9317	72.6285	72.9317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3278	3	3	3	0.00
30/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3435	4	3	4	0.00
30/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3125	3	3	3	0.00
30/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6178	6	6	6	0.00
30/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5724	6	6	6	0.00
30/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5947	6	6	6	0.00
30/03/2011	R210 On 05-May-11			Bond Future	125.68	0.9680	125.6785	0.9680	278.00
30/03/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R210 On 05-May-11	125.95	Put	Bond Future	271	125	0	125	0.00
30/03/2011	R210 On 05-May-11	126.05	Put	Bond Future	371	125	0	125	0.00
30/03/2011	R210 On 05-May-11	126.00	Put	Bond Future	321	125	0	125	0.00
30/03/2011	R211 On 05-May-11			Bond Future	1.67	105.1861	105.1973	105.1861	539.00
30/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2585	3	3	3	0.00
30/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2855	3	3	3	0.00
30/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2313	2	2	2	0.00
30/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11			Bond Future	2.41	103.7843	103.9469	103.7843	2,532.00
30/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2033	2	2	2	0.00
30/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1059	1	1	1	0.00
30/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1545	2	2	2	0.00
30/03/2011	R213 On 05-May-11			Bond Future	9.18	81.9983	81.6289	81.9983	0.00
30/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10307	10	10	10	0.00
30/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9394	9	9	9	0.00
30/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9849	9	10	9	0.00
30/03/2011	R213 On 04-August-11			Bond Future	9.27	83.1832	82.8046	83.1832	0.00
30/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	10032	10	10	10	0.00
30/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10941	11	11	11	0.00
30/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10485	10	10	10	0.00
30/03/2011	R213 On 03-November-11			Bond Future	9.36	80.8220	80.4419	80.8220	0.00
30/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	5108	5	5	5	0.00
30/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4298	4	4	4	0.00
30/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4702	4	5	4	0.00
30/03/2011	R213 On 02-February-12			Bond Future	9.45	82.0024	81.6140	82.0024	0.00
30/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3791	3	4	3	0.00
30/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	3013	3	3	3	0.00
30/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3401	3	3	3	0.00
30/03/2011	TRT1 On 05-May-11			Index Future	337.05	337.8510	337.0450	337.8510	100.00
30/03/2011	TRT1 On 04-August-11			Index Future	341.69	342.5070	341.6930	342.5070	0.00
31/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0403 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
31/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	AL7T On 05-May-11			Index Future	369.77	369.1830	369.7690	369.1830	30.00
31/03/2011	AL7T On 04-August-11			Index Future	375.06	374.4620	375.0570	374.4620	0.00
31/03/2011	ALBI On 05-May-11			Index Future	340.27	339.6840	340.2660	339.6840	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	ALBI On 04-August-11			Index Future	345.13	344.5410	345.1320	344.5410	0.00
31/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	CRD1 On 05-May-11			Index Future	154.61	154.4440	154.6120	154.4440	2.00
31/03/2011	CRD1 On 04-August-11			Index Future	156.74	156.5740	156.7440	156.5740	0.00
31/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2011	GOVI On 05-May-11			GOVI	341.55	341.0100	341.5520	341.0100	209.00
31/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
31/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
31/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
31/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	74380	8	7	8	0.00
31/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	74580	8	7	8	0.00
31/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	74480	8	7	8	0.00
31/03/2011	GOVI On 04-August-11			GOVI	346.44	345.8860	346.4360	345.8860	0.00
31/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
31/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
31/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
31/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	15540	2	2	2	0.00
31/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	15740	2	2	2	0.00
31/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	15640	2	2	2	0.00
31/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2011	IGOV On 05-May-11			Index Future	150.15	150.1430	150.1460	150.1430	61.00
31/03/2011	IGOV On 04-August-11			Index Future	152.29	152.2900	152.2930	152.2900	0.00
31/03/2011	ILBI On 05-May-11			Index Future	406.34	406.2930	406.3400	406.2930	336.00
31/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,001.00
31/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	3,001.00
31/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	3,890.00
31/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2200	94.2300	94.2200	2,000.00
31/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.84	94.1300	94.1600	94.1300	0.00
31/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	94.0100	94.0300	94.0100	14,489.00
31/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.6000	93.6100	93.6000	5,591.00
31/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.94	93.0400	93.0600	93.0400	1,090.00
31/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5200	92.5500	92.5200	2,890.00
31/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.86	92.1100	92.1400	92.1100	44,710.00
31/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.20	91.7700	91.8000	91.7700	513.00
31/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.44	91.5300	91.5600	91.5300	0.00
31/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
31/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
31/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	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
31/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
31/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
31/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/03/2011	OTH1 On 05-May-11			Index Future	332.97	332.1650	332.9690	332.1650	3.00
31/03/2011	OTH1 On 04-August-11			Index Future	337.73	336.9140	337.7310	336.9140	0.00
31/03/2011	R157 On 05-May-11			Bond Future	7.87	122.3366	122.4263	122.3366	2,405.00
31/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	350	0	0	0	0.00
31/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	431	1	0	1	0.00
31/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	280	0	0	0	0.00
31/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	220	0	0	0	0.00
31/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1117	1	1	1	0.00
31/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	972	1	1	1	0.00
31/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	713	1	1	1	0.00
31/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	837	1	1	1	0.00
31/03/2011	R157 On 04-August-11			Bond Future	8.03	124.1043	124.1963	124.1043	0.00
31/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	393	0	0	0	0.00
31/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	444	1	0	1	0.00
31/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	348	0	0	0	0.00
31/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2594	3	3	3	0.00
31/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2298	2	2	2	0.00
31/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2443	3	2	3	0.00
31/03/2011	R157 On 03-November-11			Bond Future	8.21	119.0551	119.1484	119.0551	3,694.00
31/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1631	2	2	2	0.00
31/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1730	2	2	2	0.00
31/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1537	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
31/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1569	2	2	2	0.00
31/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1404	2	1	2	0.00
31/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1484	2	1	2	0.00
31/03/2011	R157 On 02-February-12			Bond Future	8.41	120.7932	120.8869	120.7932	0.00
31/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2031	2	2	2	0.00
31/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2126	2	2	2	0.00
31/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1939	2	2	2	0.00
31/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1812	2	2	2	0.00
31/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1665	2	2	2	0.00
31/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1737	2	2	2	0.00
31/03/2011	R186 On 05-May-11			Bond Future	9.01	116.1348	116.4149	116.1348	28,849.00
31/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	585	1	1	1	0.00
31/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	717	1	1	1	0.00
31/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	471	1	0	1	0.00
31/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	5	0	0	0	5,500.00
31/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3291	4	3	4	0.00
31/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9679	10	10	10	0.00
31/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2604	3	3	3	0.00
31/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2937	3	3	3	0.00
31/03/2011	R186 On 04-August-11			Bond Future	9.11	112.5214	112.8047	112.5214	0.00
31/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	562	1	1	1	0.00
31/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	497	1	0	1	0.00
31/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	636	1	1	1	0.00
31/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8152	9	8	9	0.00
31/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8994	9	9	9	0.00
31/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8567	9	9	9	0.00
31/03/2011	R186 On 03-November-11			Bond Future	9.21	114.1162	114.4110	114.1162	12,982.00
31/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3254	3	3	3	0.00
31/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3064	3	3	3	0.00
31/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3452	4	3	4	0.00
31/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	4855	5	5	5	0.00
31/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5357	6	5	6	0.00
31/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5101	6	5	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
31/03/2011	R186 On 02-February-12			Bond Future	9.32	110.4925	110.7899	110.4925	0.00
31/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3817	4	4	4	0.00
31/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3632	4	4	4	0.00
31/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4006	4	4	4	0.00
31/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6296	7	6	7	0.00
31/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6804	7	7	7	0.00
31/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6547	7	7	7	0.00
31/03/2011	R189 On 05-May-11			Bond Future	208.70	208.6327	208.6965	208.6327	0.00
31/03/2011	R189 On 05-May-11	207.30	Call	Bond Future	1396	1	1	1	0.00
31/03/2011	R189 On 05-May-11	207.25	Call	Bond Future	1446	1	1	1	0.00
31/03/2011	R189 On 05-May-11	207.35	Call	Bond Future	1346	1	1	1	0.00
31/03/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R197 On 05-May-11			Bond Future	231.04	231.0302	231.0439	231.0302	0.00
31/03/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R197 On 05-May-11	231.95	Put	Bond Future	906	1	1	1	0.00
31/03/2011	R197 On 05-May-11	232.05	Put	Bond Future	1006	1	1	1	0.00
31/03/2011	R197 On 05-May-11	232.00	Put	Bond Future	956	1	1	1	0.00
31/03/2011	R201 On 05-May-11			Bond Future	7.46	107.3356	107.3900	107.3356	484.00
31/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1035	1	1	1	0.00
31/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	907	1	1	1	0.00
31/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1169	1	1	1	0.00
31/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	73	0	0	0	0.00
31/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	127	0	0	0	0.00
31/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	97	0	0	0	0.00
31/03/2011	R201 On 04-August-11			Bond Future	7.60	104.4770	104.5307	104.4770	0.00
31/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	411	1	0	1	0.00
31/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	461	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	365	0	0	0	0.00
31/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1572	2	2	2	0.00
31/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1366	2	1	2	0.00
31/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1467	2	1	2	0.00
31/03/2011	R201 On 03-November-11			Bond Future	7.77	105.9582	106.0135	105.9582	0.00
31/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1513	2	2	2	0.00
31/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1599	2	2	2	0.00
31/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1430	1	1	1	0.00
31/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	919	1	1	1	0.00
31/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	813	1	1	1	0.00
31/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	865	1	1	1	0.00
31/03/2011	R201 On 02-February-12			Bond Future	7.95	103.0967	103.1529	103.0967	0.00
31/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1763	2	2	2	0.00
31/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1843	2	2	2	0.00
31/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1685	2	2	2	0.00
31/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1044	1	1	1	0.00
31/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	949	1	1	1	0.00
31/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	995	1	1	1	0.00
31/03/2011	R202 On 05-May-11			Bond Future	0.31	169.7576	169.7576	169.7576	10,539.00
31/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43098	43	43	43	0.00
31/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44126	44	44	44	0.00
31/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42060	42	42	42	0.00
31/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R203 On 05-May-11			Bond Future	8.50	99.9678	100.0492	99.9678	517.00
31/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	263	0	0	0	0.00
31/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	331	0	0	0	0.00
31/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	207	0	0	0	0.00
31/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1639	2	2	2	0.00
31/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1277	1	1	1	0.00
31/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1452	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	R203 On 04-August-11			Bond Future	8.64	101.4114	101.4944	101.4114	0.00
31/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	412	1	0	1	0.00
31/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	365	0	0	0	0.00
31/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	464	1	0	1	0.00
31/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3224	3	3	3	0.00
31/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3604	4	4	4	0.00
31/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3411	4	3	4	0.00
31/03/2011	R203 On 03-November-11			Bond Future	8.79	98.6915	98.7757	98.6915	1,416.00
31/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1374	2	1	2	0.00
31/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1282	1	1	1	0.00
31/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1469	2	1	2	0.00
31/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2540	3	3	3	0.00
31/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2804	3	3	3	0.00
31/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2670	3	3	3	0.00
31/03/2011	R203 On 02-February-12			Bond Future	8.96	100.1336	100.2143	100.1336	0.00
31/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2030	2	2	2	0.00
31/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1930	2	2	2	0.00
31/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2133	2	2	2	0.00
31/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2799	3	3	3	0.00
31/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3025	3	3	3	0.00
31/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2910	3	3	3	0.00
31/03/2011	R204 On 05-May-11			Bond Future	8.64	99.3455	99.5441	99.3455	100.00
31/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	499	1	0	1	0.00
31/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	407	0	0	0	0.00
31/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	603	1	1	1	0.00
31/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1088	1	1	1	0.00
31/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1435	2	1	2	0.00
31/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1255	2	1	2	0.00
31/03/2011	R204 On 04-August-11			Bond Future	8.77	96.7496	96.9523	96.7496	0.00
31/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	361	0	0	0	0.00
31/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	409	1	0	1	0.00
31/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	318	0	0	0	0.00
31/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4718	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
31/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4260	5	4	5	0.00
31/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4486	5	4	5	0.00
31/03/2011	R204 On 03-November-11			Bond Future	8.91	98.1217	98.3279	98.1217	1,876.00
31/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1938	2	2	2	0.00
31/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2057	2	2	2	0.00
31/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1823	2	2	2	0.00
31/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	2883	3	3	3	0.00
31/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2608	3	3	3	0.00
31/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2743	3	3	3	0.00
31/03/2011	R204 On 02-February-12			Bond Future	9.05	95.5232	95.7273	95.5232	0.00
31/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2768	3	3	3	0.00
31/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2894	3	3	3	0.00
31/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2646	3	3	3	0.00
31/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3154	3	3	3	0.00
31/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2913	3	3	3	0.00
31/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3031	3	3	3	0.00
31/03/2011	R206 On 05-May-11			Bond Future	7.15	103.2008	103.2153	103.2008	0.00
31/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	896	1	1	1	0.00
31/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1003	1	1	1	0.00
31/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	792	1	1	1	0.00
31/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	63	0	0	0	0.00
31/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	35	0	0	0	0.00
31/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	47	0	0	0	0.00
31/03/2011	R206 On 04-August-11			Bond Future	7.31	100.9268	100.9422	100.9268	0.00
31/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	295	0	0	0	0.00
31/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	261	0	0	0	0.00
31/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	336	0	0	0	0.00
31/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	905	1	1	1	0.00
31/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1051	1	1	1	0.00
31/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	974	1	1	1	0.00
31/03/2011	R206 On 03-November-11			Bond Future	7.49	102.3579	102.3738	102.3579	0.00
31/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1086	1	1	1	0.00
31/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1025	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
31/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1149	1	1	1	0.00
31/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	530	1	1	1	0.00
31/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	604	1	1	1	0.00
31/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	566	1	1	1	0.00
31/03/2011	R206 On 02-February-12			Bond Future	7.71	100.0878	100.1037	100.0878	0.00
31/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1215	1	1	1	0.00
31/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1161	1	1	1	0.00
31/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1271	1	1	1	0.00
31/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	665	1	1	1	0.00
31/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	730	1	1	1	0.00
31/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	696	1	1	1	0.00
31/03/2011	R207 On 05-May-11			Bond Future	8.72	93.3828	93.4790	93.3828	1,020.00
31/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	379	1	0	1	0.00
31/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	303	0	0	0	0.00
31/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	468	1	0	1	0.00
31/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1420	2	1	2	0.00
31/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1831	2	2	2	0.00
31/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1618	2	2	2	0.00
31/03/2011	R207 On 04-August-11			Bond Future	8.84	91.0925	91.1915	91.0925	0.00
31/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	592	1	1	1	0.00
31/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	661	1	1	1	0.00
31/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	529	1	1	1	0.00
31/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4140	4	4	4	0.00
31/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3696	4	4	4	0.00
31/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3915	4	4	4	0.00
31/03/2011	R207 On 03-November-11			Bond Future	8.96	92.3833	92.4850	92.3833	600.00
31/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1938	2	2	2	0.00
31/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2060	2	2	2	0.00
31/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1821	2	2	2	0.00
31/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3238	4	3	4	0.00
31/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	2933	3	3	3	0.00
31/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3082	3	3	3	0.00
31/03/2011	R207 On 02-February-12			Bond Future	9.09	90.0944	90.1932	90.0944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2831	3	3	3	0.00
31/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2962	3	3	3	0.00
31/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2694	3	3	3	0.00
31/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3436	4	3	4	0.00
31/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3181	3	3	3	0.00
31/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3311	3	3	3	0.00
31/03/2011	R208 On 05-May-11			Bond Future	8.76	87.4701	87.6250	87.4701	190.00
31/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	341	0	0	0	0.00
31/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	424	1	0	1	0.00
31/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	270	0	0	0	0.00
31/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2126	2	2	2	0.00
31/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1670	2	2	2	0.00
31/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1891	2	2	2	0.00
31/03/2011	R208 On 04-August-11			Bond Future	8.87	88.7328	88.8898	88.7328	120.00
31/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	587	1	1	1	0.00
31/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	657	1	1	1	0.00
31/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	522	1	1	1	0.00
31/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4519	5	5	5	0.00
31/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4040	4	4	4	0.00
31/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4277	5	4	5	0.00
31/03/2011	R208 On 03-November-11			Bond Future	8.98	86.5961	86.7550	86.5961	5,604.00
31/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1972	2	2	2	0.00
31/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1848	2	2	2	0.00
31/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2100	2	2	2	0.00
31/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3131	3	3	3	0.00
31/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3458	4	3	4	0.00
31/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3292	4	3	4	0.00
31/03/2011	R208 On 02-February-12			Bond Future	9.10	87.8585	88.0245	87.8585	0.00
31/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3000	3	3	3	0.00
31/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2864	3	3	3	0.00
31/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3140	3	3	3	0.00
31/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3395	4	3	4	0.00
31/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3678	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
31/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3534	4	4	4	0.00
31/03/2011	R209 On 05-May-11			Bond Future	9.06	72.6355	73.0584	72.6355	21,100.00
31/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	99	0	0	0	0.00
31/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	73	0	0	0	0.00
31/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	133	0	0	0	0.00
31/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4194	5	4	5	0.00
31/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4969	5	5	5	0.00
31/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4576	5	5	5	0.00
31/03/2011	R209 On 04-August-11			Bond Future	9.14	73.6852	74.1169	73.6852	0.00
31/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	785	1	1	1	0.00
31/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	877	1	1	1	0.00
31/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7150	7	7	7	0.00
31/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	701	1	1	1	0.00
31/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6178	7	6	7	0.00
31/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	516	1	1	1	0.00
31/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5519	6	6	6	0.00
31/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5843	6	6	6	0.00
31/03/2011	R209 On 03-November-11			Bond Future	9.22	71.5825	72.0227	71.5825	1,033.00
31/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	1971	2	2	2	0.00
31/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2110	2	2	2	0.00
31/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	1841	2	2	2	0.00
31/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5840	6	6	6	0.00
31/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5311	6	5	6	0.00
31/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5569	6	6	6	0.00
31/03/2011	R209 On 02-February-12			Bond Future	9.30	72.6285	73.0696	72.6285	0.00
31/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3329	3	3	3	0.00
31/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3492	3	3	3	0.00
31/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3170	3	3	3	0.00
31/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5782	6	6	6	0.00
31/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5340	6	5	6	0.00
31/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5557	6	6	6	0.00
31/03/2011	R210 On 05-May-11			Bond Future	125.69	125.6785	125.6860	125.6785	278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R210 On 05-May-11	125.95	Put	Bond Future	264	0	0	0	0.00
31/03/2011	R210 On 05-May-11	126.05	Put	Bond Future	364	0	0	0	0.00
31/03/2011	R210 On 05-May-11	126.00	Put	Bond Future	314	0	0	0	0.00
31/03/2011	R211 On 05-May-11			Bond Future	1.67	105.1973	105.2029	105.1973	539.00
31/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2590	3	3	3	0.00
31/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2861	3	3	3	0.00
31/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2319	2	2	2	0.00
31/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
31/03/2011	R212 On 05-May-11			Bond Future	2.41	103.9469	103.9565	103.9469	2,532.00
31/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2023	2	2	2	0.00
31/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1050	1	1	1	0.00
31/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1535	2	2	2	0.00
31/03/2011	R213 On 05-May-11			Bond Future	9.14	81.6289	81.9057	81.6289	0.00
31/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10030	10	10	10	0.00
31/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9117	9	9	9	0.00
31/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9572	10	10	10	0.00
31/03/2011	R213 On 04-August-11			Bond Future	9.23	82.8046	83.0921	82.8046	0.00
31/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
31/03/2011	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
31/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9745	10	10	10	0.00
31/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10653	11	11	11	0.00
31/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10197	10	10	10	0.00
31/03/2011	R213 On 03-November-11			Bond Future	9.32	80.4419	80.7323	80.4419	0.00
31/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4818	5	5	5	0.00
31/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4008	4	4	4	0.00
31/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4411	5	4	5	0.00
31/03/2011	R213 On 02-February-12			Bond Future	9.41	81.6140	81.9069	81.6140	0.00
31/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
31/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3499	4	3	4	0.00
31/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2720	3	3	3	0.00
31/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3108	3	3	3	0.00
31/03/2011	TRT1 On 05-May-11			Index Future	337.44	337.0450	337.4400	337.0450	100.00
31/03/2011	TRT1 On 04-August-11			Index Future	342.09	341.6930	342.0930	341.6930	0.00