



# Derivatives Weekly Statistics Report

From: 21/03/2011 To: 23/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	AL7T On 05-May-11			Index Future	367.33	367.4420	367.3250	367.4420	30.00
22/03/2011	AL7T On 04-August-11			Index Future	372.57	372.6820	372.5680	372.6820	0.00
22/03/2011	ALBI On 05-May-11			Index Future	338.98	339.0910	338.9840	339.0910	1,059.00
22/03/2011	ALBI On 04-August-11			Index Future	343.82	343.9270	343.8220	343.9270	0.00
22/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CRD1 On	05-May-11			Index Future	154.53	154.1520	154.5320	154.1520	2.00
22/03/2011	CRD1 On	04-August-11			Index Future	156.66	156.2740	156.6590	156.2740	0.00
22/03/2011	CS09 On	22-March-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	GOVI On	05-May-11			GOVI	341.45	340.3620	341.4540	340.3620	209.00
22/03/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On	05-May-11	348.99	Put	GOVI	75360	9	8	9	0.00
22/03/2011	GOVI On	05-May-11	349.01	Put	GOVI	75560	9	8	9	0.00
22/03/2011	GOVI On	05-May-11	349.00	Put	GOVI	75460	9	8	9	0.00
22/03/2011	GOVI On	04-August-11			GOVI	346.33	345.2160	346.3270	345.2160	0.00

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

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

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

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

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



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	584	1	1	1	0.00
22/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	526	0	1	0	0.00
22/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	645	1	1	1	0.00
22/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3478	4	3	4	0.00
22/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3838	4	4	4	0.00
22/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3657	4	4	4	0.00
22/03/2011	R203 On 03-November-11			Bond Future	8.81	98.4350	98.6959	98.4350	1,416.00
22/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1608	2	2	2	0.00
22/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1515	1	2	1	0.00
22/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1704	2	2	2	0.00
22/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2855	3	3	3	0.00
22/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3117	3	3	3	0.00
22/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2984	3	3	3	0.00
22/03/2011	R203 On 02-February-12			Bond Future	8.97	99.8793	100.1421	99.8793	0.00
22/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2221	2	2	2	0.00
22/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2122	2	2	2	0.00
22/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2323	2	2	2	0.00
22/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3061	3	3	3	0.00
22/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3290	3	3	3	0.00
22/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3174	3	3	3	0.00
22/03/2011	R204 On 05-May-11			Bond Future	8.69	98.9925	99.2758	98.9925	100.00
22/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	656	1	1	1	0.00
22/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	564	1	1	1	0.00
22/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	758	1	1	1	0.00
22/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1512	2	2	2	0.00
22/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1860	2	2	2	0.00
22/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1680	2	2	2	0.00
22/03/2011	R204 On 04-August-11			Bond Future	8.83	96.3873	96.6770	96.3873	0.00
22/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	502	0	1	0	0.00
22/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	556	1	1	1	0.00
22/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	452	0	0	0	0.00
22/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5127	5	5	5	0.00
22/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4683	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4902	5	5	5	0.00
22/03/2011	R204 On 03-November-11			Bond Future	8.97	97.7511	98.0414	97.7511	1,876.00
22/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2087	2	2	2	0.00
22/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2202	2	2	2	0.00
22/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1975	2	2	2	0.00
22/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3321	4	3	4	0.00
22/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3039	3	3	3	0.00
22/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3178	3	3	3	0.00
22/03/2011	R204 On 02-February-12			Bond Future	9.11	95.1553	95.4505	95.1553	0.00
22/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2762	3	3	3	0.00
22/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2883	3	3	3	0.00
22/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2644	3	3	3	0.00
22/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3429	4	3	4	0.00
22/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3179	3	3	3	0.00
22/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3302	3	3	3	0.00
22/03/2011	R206 On 05-May-11			Bond Future	7.11	103.1766	103.3072	103.1766	0.00
22/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1061	1	1	1	0.00
22/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1160	1	1	1	0.00
22/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	965	1	1	1	0.00
22/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	144	0	0	0	0.00
22/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	100	0	0	0	0.00
22/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	120	0	0	0	0.00
22/03/2011	R206 On 04-August-11			Bond Future	7.27	100.8983	101.0323	100.8983	0.00
22/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	459	0	0	0	0.00
22/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	418	0	0	0	0.00
22/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	505	0	1	0	0.00
22/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	984	1	1	1	0.00
22/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1118	1	1	1	0.00
22/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1048	1	1	1	0.00
22/03/2011	R206 On 03-November-11			Bond Future	7.44	102.3262	102.4631	102.3262	0.00
22/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1234	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1172	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1297	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	589	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	661	1	1	1	0.00
22/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	625	1	1	1	0.00
22/03/2011	R206 On 02-February-12			Bond Future	7.65	100.0649	100.2008	100.0649	0.00
22/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1375	1	1	1	0.00
22/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1321	1	1	1	0.00
22/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1430	1	1	1	0.00
22/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	726	1	1	1	0.00
22/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	793	1	1	1	0.00
22/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	759	1	1	1	0.00
22/03/2011	R207 On 05-May-11			Bond Future	8.77	92.8476	93.2021	92.8476	1,020.00
22/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	584	1	1	1	0.00
22/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	500	0	1	0	0.00
22/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	678	1	1	1	0.00
22/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1907	2	2	2	0.00
22/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2305	3	2	3	0.00
22/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2100	2	2	2	0.00
22/03/2011	R207 On 04-August-11			Bond Future	8.89	90.5449	90.9058	90.5449	0.00
22/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	807	1	1	1	0.00
22/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	883	1	1	1	0.00
22/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	737	1	1	1	0.00
22/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4634	5	5	5	0.00
22/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4204	4	4	4	0.00
22/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4415	5	4	5	0.00
22/03/2011	R207 On 03-November-11			Bond Future	9.02	91.8294	92.1911	91.8294	600.00
22/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2080	2	2	2	0.00
22/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2198	2	2	2	0.00
22/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1967	2	2	2	0.00
22/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3678	4	4	4	0.00
22/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3365	4	3	4	0.00
22/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3518	4	4	4	0.00
22/03/2011	R207 On 02-February-12			Bond Future	9.15	89.5358	89.9026	89.5358	0.00
22/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2817	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2943	3	3	3	0.00
22/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2695	3	3	3	0.00
22/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3728	4	4	4	0.00
22/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3452	4	3	4	0.00
22/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3588	4	4	4	0.00
22/03/2011	R208 On 05-May-11			Bond Future	8.81	87.0017	87.3156	87.0017	190.00
22/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	552	1	1	1	0.00
22/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	642	1	1	1	0.00
22/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	471	0	0	0	0.00
22/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2636	3	3	3	0.00
22/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2197	2	2	2	0.00
22/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2411	3	2	3	0.00
22/03/2011	R208 On 04-August-11			Bond Future	8.92	88.2582	88.5703	88.2582	120.00
22/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	782	1	1	1	0.00
22/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	858	1	1	1	0.00
22/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	712	1	1	1	0.00
22/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5029	5	5	5	0.00
22/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4561	5	5	5	0.00
22/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4791	5	5	5	0.00
22/03/2011	R208 On 03-November-11			Bond Future	9.04	86.1104	86.4319	86.1104	5,604.00
22/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2163	2	2	2	0.00
22/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2044	2	2	2	0.00
22/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2285	2	2	2	0.00
22/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3639	4	4	4	0.00
22/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3977	4	4	4	0.00
22/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3806	4	4	4	0.00
22/03/2011	R208 On 02-February-12			Bond Future	9.16	87.3791	87.6983	87.3791	0.00
22/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3060	3	3	3	0.00
22/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2929	3	3	3	0.00
22/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3194	3	3	3	0.00
22/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3776	4	4	4	0.00
22/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4069	4	4	4	0.00
22/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3921	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R209 On 05-May-11			Bond Future	9.06	72.8313	73.0660	72.8313	21,100.00
22/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	300	0	0	0	0.00
22/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	246	0	0	0	0.00
22/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	363	0	0	0	0.00
22/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4416	5	4	5	0.00
22/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5135	5	5	5	0.00
22/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4769	5	5	5	0.00
22/03/2011	R209 On 04-August-11			Bond Future	9.14	73.8857	74.1169	73.8857	0.00
22/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1120	1	1	1	0.00
22/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1227	1	1	1	0.00
22/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7425	7	7	7	0.00
22/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1021	1	1	1	0.00
22/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6498	7	6	7	0.00
22/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	791	1	1	1	0.00
22/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5869	6	6	6	0.00
22/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6178	6	6	6	0.00
22/03/2011	R209 On 03-November-11			Bond Future	9.22	71.7874	72.0227	71.7874	1,033.00
22/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2307	2	2	2	0.00
22/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2450	2	2	2	0.00
22/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2171	2	2	2	0.00
22/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6170	6	6	6	0.00
22/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5651	6	6	6	0.00
22/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5905	6	6	6	0.00
22/03/2011	R209 On 02-February-12			Bond Future	9.30	72.8377	73.0769	72.8377	0.00
22/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3534	3	4	3	0.00
22/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3697	4	4	4	0.00
22/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3375	3	3	3	0.00
22/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5979	6	6	6	0.00
22/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5537	6	6	6	0.00
22/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5755	6	6	6	0.00
22/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5046	105.5046	105.5046	539.00
22/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2892	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3163	3	3	3	0.00
22/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2620	3	3	3	0.00
22/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11			Bond Future	2.44	103.7079	103.7079	103.7079	2,518.00
22/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2272	2	2	2	0.00
22/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1298	1	1	1	0.00
22/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1784	2	2	2	0.00
22/03/2011	R213 On 05-May-11			Bond Future	9.11	81.8672	82.1452	81.8672	0.00
22/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9791	10	10	10	0.00
22/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8878	9	9	9	0.00
22/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9332	10	9	10	0.00
22/03/2011	R213 On 04-August-11			Bond Future	9.20	83.0466	83.3354	83.0466	0.00
22/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9501	10	10	10	0.00
22/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10410	11	10	11	0.00
22/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9954	10	10	10	0.00
22/03/2011	R213 On 03-November-11			Bond Future	9.29	80.6801	80.9718	80.6801	0.00
22/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4578	5	5	5	0.00
22/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3768	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4172	4	4	4	0.00
22/03/2011	R213 On 02-February-12			Bond Future	9.38	81.8702	82.1571	81.8702	0.00
22/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3248	4	3	4	0.00
22/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2470	3	2	3	0.00
22/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2858	3	3	3	0.00
22/03/2011	TRT1 On 05-May-11			Index Future	337.23	336.1860	337.2320	336.1860	100.00
22/03/2011	TRT1 On 04-August-11			Index Future	341.88	340.8130	341.8750	340.8130	0.00
23/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	AL7T On 05-May-11			Index Future	370.02	367.3250	370.0240	367.3250	30.00
23/03/2011	AL7T On 04-August-11			Index Future	375.31	372.5680	375.3070	372.5680	0.00
23/03/2011	ALBI On 05-May-11			Index Future	340.85	338.9840	340.8540	338.9840	1,070.00
23/03/2011	ALBI On 04-August-11			Index Future	345.72	343.8220	345.7200	343.8220	0.00
23/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CRD1 On	05-May-11			Index Future	154.71	154.5320	154.7090	154.5320	2.00
23/03/2011	CRD1 On	04-August-11			Index Future	156.84	156.6590	156.8400	156.6590	0.00
23/03/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	GOVI On	05-May-11			GOVI	342.10	341.4540	342.1030	341.4540	209.00
23/03/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On	05-May-11	348.99	Put	GOVI	68870	8	7	8	0.00
23/03/2011	GOVI On	05-May-11	349.01	Put	GOVI	69070	8	7	8	0.00
23/03/2011	GOVI On	05-May-11	349.00	Put	GOVI	68970	8	7	8	0.00
23/03/2011	GOVI On	04-August-11			GOVI	346.99	346.3270	346.9870	346.3270	0.00
23/03/2011	GOVI On	04-August-11	348.00	Call	GOVI	0	0	0	0	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.55	91.4800	91.4500	91.4800	0.00
23/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
23/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
23/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
23/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/03/2011	OTH1 On 05-May-11			Index Future	333.74	331.7650	333.7440	331.7650	3.00
23/03/2011	OTH1 On 04-August-11			Index Future	338.51	336.5010	338.5090	336.5010	0.00
23/03/2011	R157 On 05-May-11			Bond Future	7.85	122.3203	122.5038	122.3203	2,405.00
23/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	559	0	1	0	0.00
23/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	650	1	1	1	0.00
23/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	477	0	0	0	0.00
23/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	404	0	0	0	0.00
23/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1224	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1091	1	1	1	0.00
23/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	854	1	1	1	0.00
23/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	968	1	1	1	0.00
23/03/2011	R157 On 04-August-11			Bond Future	8.01	124.0852	124.2730	124.0852	0.00
23/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	564	1	1	1	0.00
23/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	623	1	1	1	0.00
23/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	510	0	1	0	0.00
23/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2679	3	3	3	0.00
23/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2400	3	2	3	0.00
23/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2537	3	3	3	0.00
23/03/2011	R157 On 03-November-11			Bond Future	8.19	119.0336	119.2239	119.0336	3,694.00
23/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1886	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1984	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1790	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1747	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1582	2	2	2	0.00
23/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1663	2	2	2	0.00
23/03/2011	R157 On 02-February-12			Bond Future	8.39	120.7765	120.9706	120.7765	0.00
23/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2324	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2418	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2232	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2021	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1873	2	2	2	0.00
23/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1946	2	2	2	0.00
23/03/2011	R186 On 05-May-11			Bond Future	8.95	116.6869	116.8961	116.6869	28,849.00
23/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1161	1	1	1	0.00
23/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1333	1	1	1	0.00
23/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1005	1	1	1	0.00
23/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	60	0	0	0	5,500.00
23/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3344	4	3	4	0.00
23/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9253	9	9	9	0.00
23/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2739	3	3	3	0.00
23/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3032	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R186 On 04-August-11			Bond Future	9.05	113.0711	113.2939	113.0711	0.00
23/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	1	1	0.00
23/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	857	1	1	1	0.00
23/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1047	1	1	1	0.00
23/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8074	8	8	8	0.00
23/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8865	9	9	9	0.00
23/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8465	9	8	9	0.00
23/03/2011	R186 On 03-November-11			Bond Future	9.15	114.6721	114.8992	114.6721	12,982.00
23/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3914	4	4	4	0.00
23/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3714	4	4	4	0.00
23/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4120	4	4	4	0.00
23/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5035	5	5	5	0.00
23/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5519	6	6	6	0.00
23/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5273	5	5	5	0.00
23/03/2011	R186 On 02-February-12			Bond Future	9.26	111.0627	111.2851	111.0627	0.00
23/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4210	4	4	4	0.00
23/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4019	4	4	4	0.00
23/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4406	4	4	4	0.00
23/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6201	6	6	6	0.00
23/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6696	7	7	7	0.00
23/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6445	7	6	7	0.00
23/03/2011	R201 On 05-May-11			Bond Future	7.41	107.4443	107.5212	107.4443	484.00
23/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1276	1	1	1	0.00
23/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1157	1	1	1	0.00
23/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1400	1	1	1	0.00
23/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	173	0	0	0	0.00
23/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	246	0	0	0	0.00
23/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	207	0	0	0	0.00
23/03/2011	R201 On 04-August-11			Bond Future	7.56	104.5844	104.6650	104.5844	0.00
23/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	593	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	650	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	539	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1612	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1421	1	1	1	0.00
23/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1515	2	2	2	0.00
23/03/2011	R201 On 03-November-11			Bond Future	7.72	106.0662	106.1466	106.0662	0.00
23/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1693	2	2	2	0.00
23/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1779	2	2	2	0.00
23/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1608	2	2	2	0.00
23/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	964	1	1	1	0.00
23/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	860	1	1	1	0.00
23/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	912	1	1	1	0.00
23/03/2011	R201 On 02-February-12			Bond Future	7.89	103.2091	103.2910	103.2091	0.00
23/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2047	2	2	2	0.00
23/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2126	2	2	2	0.00
23/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1968	2	2	2	0.00
23/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1189	1	1	1	0.00
23/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1094	1	1	1	0.00
23/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1141	1	1	1	0.00
23/03/2011	R202 On 05-May-11			Bond Future	0.31	170.3203	169.7576	170.3203	10,489.00
23/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43098	44	43	44	0.00
23/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44126	45	44	45	0.00
23/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42060	43	42	43	0.00
23/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R203 On 05-May-11			Bond Future	8.47	99.9774	100.1933	99.9774	516.00
23/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	520	0	1	0	0.00
23/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	606	1	1	1	0.00
23/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	442	0	0	0	0.00
23/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1730	2	2	2	0.00
23/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1408	2	1	2	0.00
23/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1565	2	2	2	0.00
23/03/2011	R203 On 04-August-11			Bond Future	8.61	101.4206	101.6375	101.4206	0.00
23/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	633	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	571	1	1	1	0.00
23/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	698	1	1	1	0.00
23/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3315	3	3	3	0.00
23/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3666	4	4	4	0.00
23/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3489	4	3	4	0.00
23/03/2011	R203 On 03-November-11			Bond Future	8.76	98.6959	98.9177	98.6959	1,416.00
23/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1697	2	2	2	0.00
23/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1600	2	2	2	0.00
23/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1796	2	2	2	0.00
23/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2725	3	3	3	0.00
23/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2980	3	3	3	0.00
23/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2851	3	3	3	0.00
23/03/2011	R203 On 02-February-12			Bond Future	8.92	100.1421	100.3674	100.1421	0.00
23/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2321	2	2	2	0.00
23/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2219	2	2	2	0.00
23/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2426	2	2	2	0.00
23/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2939	3	3	3	0.00
23/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3161	3	3	3	0.00
23/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3048	3	3	3	0.00
23/03/2011	R204 On 05-May-11			Bond Future	8.65	99.2758	99.4850	99.2758	100.00
23/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	722	1	1	1	0.00
23/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	622	1	1	1	0.00
23/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	832	1	1	1	0.00
23/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1376	2	1	2	0.00
23/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1709	2	2	2	0.00
23/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1537	2	2	2	0.00
23/03/2011	R204 On 04-August-11			Bond Future	8.78	96.6770	96.8899	96.6770	0.00
23/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	539	1	1	1	0.00
23/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	596	1	1	1	0.00
23/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	486	0	0	0	0.00
23/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4948	5	5	5	0.00
23/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4510	5	5	5	0.00
23/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4726	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R204 On 03-November-11			Bond Future	8.92	98.0414	98.2624	98.0414	1,876.00
23/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2181	2	2	2	0.00
23/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2300	2	2	2	0.00
23/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2066	2	2	2	0.00
23/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3191	3	3	3	0.00
23/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2916	3	3	3	0.00
23/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3051	3	3	3	0.00
23/03/2011	R204 On 02-February-12			Bond Future	9.07	95.4505	95.6689	95.4505	0.00
23/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2865	3	3	3	0.00
23/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2989	3	3	3	0.00
23/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2744	3	3	3	0.00
23/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3310	3	3	3	0.00
23/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3067	3	3	3	0.00
23/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3187	3	3	3	0.00
23/03/2011	R206 On 05-May-11			Bond Future	7.08	103.3072	103.3677	103.3072	0.00
23/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1107	1	1	1	0.00
23/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1208	1	1	1	0.00
23/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1009	1	1	1	0.00
23/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	128	0	0	0	0.00
23/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	87	0	0	0	0.00
23/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	106	0	0	0	0.00
23/03/2011	R206 On 04-August-11			Bond Future	7.24	101.0323	101.0939	101.0323	0.00
23/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	480	0	0	0	0.00
23/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	437	0	0	0	0.00
23/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	528	1	1	1	0.00
23/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	945	1	1	1	0.00
23/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1076	1	1	1	0.00
23/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1008	1	1	1	0.00
23/03/2011	R206 On 03-November-11			Bond Future	7.41	102.4631	102.5247	102.4631	0.00
23/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1270	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1207	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1334	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	565	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	635	1	1	1	0.00
23/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	599	1	1	1	0.00
23/03/2011	R206 On 02-February-12			Bond Future	7.62	100.2008	100.2627	100.2008	0.00
23/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1411	1	1	1	0.00
23/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1356	1	1	1	0.00
23/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1467	1	1	1	0.00
23/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	702	1	1	1	0.00
23/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	766	1	1	1	0.00
23/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	733	1	1	1	0.00
23/03/2011	R207 On 05-May-11			Bond Future	8.69	93.2021	93.6264	93.2021	1,020.00
23/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	715	1	1	1	0.00
23/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	617	1	1	1	0.00
23/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	823	1	1	1	0.00
23/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1627	2	2	2	0.00
23/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1998	2	2	2	0.00
23/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1807	2	2	2	0.00
23/03/2011	R207 On 04-August-11			Bond Future	8.81	90.9058	91.3347	90.9058	0.00
23/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	918	1	1	1	0.00
23/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1001	1	1	1	0.00
23/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	840	1	1	1	0.00
23/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4308	5	4	5	0.00
23/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3893	4	4	4	0.00
23/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4097	4	4	4	0.00
23/03/2011	R207 On 03-November-11			Bond Future	8.94	92.1911	92.6297	92.1911	600.00
23/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2269	2	2	2	0.00
23/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2393	2	2	2	0.00
23/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2149	2	2	2	0.00
23/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3421	4	3	4	0.00
23/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3121	3	3	3	0.00
23/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3269	4	3	4	0.00
23/03/2011	R207 On 02-February-12			Bond Future	9.06	89.9026	90.3494	89.9026	0.00
23/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3031	3	3	3	0.00
23/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3163	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2903	3	3	3	0.00
23/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3489	4	3	4	0.00
23/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3226	3	3	3	0.00
23/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3355	4	3	4	0.00
23/03/2011	R208 On 05-May-11			Bond Future	8.75	87.3156	87.6966	87.3156	190.00
23/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	656	1	1	1	0.00
23/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	759	1	1	1	0.00
23/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	563	0	1	0	0.00
23/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2347	3	2	3	0.00
23/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1933	2	2	2	0.00
23/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2134	2	2	2	0.00
23/03/2011	R208 On 04-August-11			Bond Future	8.86	88.5703	88.9597	88.5703	120.00
23/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	876	1	1	1	0.00
23/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	958	1	1	1	0.00
23/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	799	1	1	1	0.00
23/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4727	5	5	5	0.00
23/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4271	5	4	5	0.00
23/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4496	5	4	5	0.00
23/03/2011	R208 On 03-November-11			Bond Future	8.97	86.4319	86.8233	86.4319	5,604.00
23/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2328	2	2	2	0.00
23/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2203	2	2	2	0.00
23/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2457	2	2	2	0.00
23/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3419	4	3	4	0.00
23/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3745	4	4	4	0.00
23/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3580	4	4	4	0.00
23/03/2011	R208 On 02-February-12			Bond Future	9.08	87.6983	88.0967	87.6983	0.00
23/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3249	3	3	3	0.00
23/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3113	3	3	3	0.00
23/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3389	3	3	3	0.00
23/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3572	4	4	4	0.00
23/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3855	4	4	4	0.00
23/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3711	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R209 On 05-May-11			Bond Future	9.03	73.0660	73.2790	73.0660	21,100.00
23/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	321	0	0	0	0.00
23/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	264	0	0	0	0.00
23/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	388	0	0	0	0.00
23/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4228	4	4	4	0.00
23/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4940	5	5	5	0.00
23/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4577	5	5	5	0.00
23/03/2011	R209 On 04-August-11			Bond Future	9.11	74.1169	74.3419	74.1169	0.00
23/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1172	1	1	1	0.00
23/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1283	1	1	1	0.00
23/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7604	7	8	7	0.00
23/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1069	1	1	1	0.00
23/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6321	6	6	6	0.00
23/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	745	1	1	1	0.00
23/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5700	6	6	6	0.00
23/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6005	6	6	6	0.00
23/03/2011	R209 On 03-November-11			Bond Future	9.19	72.0227	72.2444	72.0227	1,033.00
23/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2384	2	2	2	0.00
23/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2531	2	3	2	0.00
23/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2245	2	2	2	0.00
23/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6022	6	6	6	0.00
23/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5510	6	6	6	0.00
23/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5760	6	6	6	0.00
23/03/2011	R209 On 02-February-12			Bond Future	9.27	73.0769	73.3027	73.0769	0.00
23/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3630	4	4	4	0.00
23/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3796	4	4	4	0.00
23/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3468	3	3	3	0.00
23/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5846	6	6	6	0.00
23/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5410	6	5	6	0.00
23/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5625	6	6	6	0.00
23/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5046	105.4878	105.5046	539.00
23/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2875	3	3	3	0.00
23/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3146	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2604	3	3	3	0.00
23/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7079	103.7939	103.7079	2,518.00
23/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2186	2	2	2	0.00
23/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1	1	0.00
23/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	2	2	0.00
23/03/2011	R213 On 05-May-11			Bond Future	9.08	82.1452	82.3625	82.1452	0.00
23/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9573	10	10	10	0.00
23/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8660	9	9	9	0.00
23/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9115	9	9	9	0.00
23/03/2011	R213 On 04-August-11			Bond Future	9.17	83.3354	83.5493	83.3354	0.00
23/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9287	10	9	10	0.00
23/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10196	10	10	10	0.00
23/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9740	10	10	10	0.00
23/03/2011	R213 On 03-November-11			Bond Future	9.26	80.9718	81.1973	80.9718	0.00
23/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4353	5	4	5	0.00
23/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3543	4	4	4	0.00
23/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3946	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R213 On 02-February-12			Bond Future	9.35	82.1571	82.3864	82.1571	0.00
23/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3019	3	3	3	0.00
23/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2240	2	2	2	0.00
23/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2628	3	3	3	0.00
23/03/2011	TRT1 On 05-May-11			Index Future	337.95	337.2320	337.9540	337.2320	100.00
23/03/2011	TRT1 On 04-August-11			Index Future	342.61	341.8750	342.6090	341.8750	0.00