



Derivatives Weekly Statistics Report

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

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	GVIK 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