



Derivatives Weekly Statistics Report

From: 18/04/2011 To: 18/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	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
18/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	AL7T On 05-May-11			Index Future	374.62	375.8410	374.6180	375.8410	30.00
18/04/2011	AL7T On 04-August-11			Index Future	380.00	381.2350	379.9980	381.2350	0.00
18/04/2011	ALBI On 05-May-11			Index Future	344.54	345.6290	344.5410	345.6290	1,070.00
18/04/2011	ALBI On 04-August-11			Index Future	349.49	350.5890	349.4890	350.5890	0.00
18/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	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
18/04/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CRD1 On	05-May-11			Index Future	156.00	156.1680	155.9990	156.1680	2.00
18/04/2011	CRD1 On	04-August-11			Index Future	158.16	158.3270	158.1560	158.3270	0.00
18/04/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	GOVI On	05-May-11			GOVI	345.60	346.6470	345.5990	346.6470	205.00
18/04/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On	05-May-11	349.01	Put	GOVI	34110	2	3	2	0.00
18/04/2011	GOVI On	05-May-11	348.99	Put	GOVI	33910	2	3	2	0.00
18/04/2011	GOVI On	05-May-11	349.00	Put	GOVI	34010	2	3	2	0.00
18/04/2011	GOVI On	04-August-11			GOVI	350.56	351.6220	350.5630	351.6220	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
18/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	25630	4	3	4	0.00
18/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	25730	4	3	4	0.00
18/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	25530	4	3	4	0.00
18/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
18/04/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2011	IGOV On 05-May-11			Index Future	150.44	150.1090	150.4380	150.1090	65.00
18/04/2011	IGOV On 04-August-11			Index Future	152.60	152.2640	152.5980	152.2640	0.00
18/04/2011	ILBI On 05-May-11			Index Future	406.98	406.2730	406.9820	406.2730	336.00
18/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4200	94.4230	94.4200	2,001.00
18/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3900	94.3920	94.3900	3,001.00
18/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3700	94.3730	94.3700	3,890.00
18/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	94.3200	94.3420	94.3200	2,000.00
18/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.76	94.2200	94.2430	94.2200	0.00
18/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.1100	94.1660	94.1100	14,700.00
18/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.29	93.6800	93.7110	93.6800	5,591.00
18/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.72	93.2300	93.2800	93.2300	1,090.00
18/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.19	92.7500	92.8070	92.7500	2,890.00
18/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.61	92.3400	92.3940	92.3400	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
18/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.96	91.9900	92.0410	91.9900	490.00
18/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.29	91.6700	91.7100	91.6700	0.00
18/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
18/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
18/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
18/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
18/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
18/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/04/2011	OTH1 On 05-May-11			Index Future	338.46	339.7620	338.4610	339.7620	3.00
18/04/2011	OTH1 On 04-August-11			Index Future	343.32	344.6380	343.3220	344.6380	0.00
18/04/2011	R157 On 05-May-11			Bond Future	7.76	123.1345	122.8924	123.1345	2,405.00
18/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	381	1	0	1	0.00
18/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	491	1	0	1	0.00
18/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	211	0	0	0	0.00
18/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	288	0	0	0	0.00

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18/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	514	0	1	0	0.00
18/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	642	1	1	1	0.00
18/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	307	0	0	0	0.00
18/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	401	0	0	0	0.00
18/04/2011	R157 On 04-August-11			Bond Future	7.90	124.9234	124.6766	124.9234	0.00
18/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	450	1	0	1	0.00
18/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	509	1	1	1	0.00
18/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	397	0	0	0	0.00
18/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	198	0	0	0	1,320.00
18/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	573	1	1	1	440.00
18/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	881	1	1	1	0.00
18/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1752	2	2	2	0.00
18/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	619	1	1	1	1,320.00
18/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1282	1	1	1	440.00
18/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1751	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2162	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2950	3	3	3	0.00
18/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1883	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2019	2	2	2	0.00
18/04/2011	R157 On 03-November-11			Bond Future	8.07	119.8914	119.6419	119.8914	3,684.00
18/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1836	2	2	2	0.00
18/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1732	2	2	2	0.00
18/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1944	2	2	2	0.00
18/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1124	1	1	1	0.00
18/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1271	1	1	1	0.00
18/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1195	1	1	1	0.00
18/04/2011	R157 On 02-February-12			Bond Future	8.27	121.6298	121.3736	121.6298	0.00
18/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2245	2	2	2	0.00
18/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2146	2	2	2	0.00
18/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2347	3	2	3	0.00
18/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1399	1	1	1	0.00
18/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1532	1	2	1	0.00
18/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1464	1	1	1	0.00

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18/04/2011	R186 On 05-May-11			Bond Future	8.76	119.2071	118.6462	119.2071	29,349.00
18/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	976	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1217	2	1	2	0.00
18/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	2	0	0	0	5,500.00
18/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	767	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1356	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7445	7	7	7	0.00
18/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	873	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1097	1	1	1	0.00
18/04/2011	R186 On 04-August-11			Bond Future	8.86	115.6407	115.0815	115.6407	0.00
18/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	834	1	1	1	0.00
18/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	940	1	1	1	0.00
18/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	1	1	0.00
18/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1056	1	1	1	600.00
18/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2155	2	2	2	200.00
18/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3270	4	3	4	0.00
18/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7915	8	8	8	0.00
18/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	566	1	1	1	600.00
18/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2407	2	2	2	200.00
18/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3584	3	4	3	0.00
18/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6959	7	7	7	0.00
18/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5809	5	6	5	0.00
18/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6179	6	6	6	0.00
18/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6562	6	7	6	0.00
18/04/2011	R186 On 03-November-11			Bond Future	8.95	117.2887	116.7134	117.2887	13,291.00
18/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4209	5	4	5	0.00
18/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4446	5	4	5	0.00
18/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3979	4	4	4	0.00
18/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3970	4	4	4	0.00
18/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3547	3	4	3	0.00
18/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3754	4	4	4	0.00
18/04/2011	R186 On 02-February-12			Bond Future	9.05	113.6964	113.1150	113.6964	2,500.00
18/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4766	5	5	5	0.00

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18/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4988	5	5	5	0.00
18/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4550	5	5	5	0.00
18/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5397	5	5	5	0.00
18/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4953	5	5	5	0.00
18/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5171	5	5	5	0.00
18/04/2011	R189 On 05-May-11			Bond Future	208.77	208.7638	208.7687	208.7638	0.00
18/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1469	1	1	1	0.00
18/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1419	1	1	1	0.00
18/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1519	2	2	2	0.00
18/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11			Bond Future	232.58	231.6857	232.5795	231.6857	0.00
18/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	580	0	1	0	0.00
18/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	630	0	1	0	0.00
18/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	530	0	1	0	0.00
18/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R201 On 05-May-11			Bond Future	7.35	107.9096	107.7168	107.9096	484.00
18/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1275	1	1	1	0.00
18/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1429	2	1	2	0.00
18/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1124	1	1	1	0.00
18/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	17	0	0	0	0.00
18/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	6	0	0	0	0.00
18/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	10	0	0	0	0.00
18/04/2011	R201 On 04-August-11			Bond Future	7.49	105.0661	104.8713	105.0661	0.00
18/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	468	1	0	1	0.00
18/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	415	0	0	0	0.00
18/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	526	1	1	1	0.00
18/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1091	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1282	1	1	1	0.00
18/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1184	1	1	1	0.00
18/04/2011	R201 On 03-November-11			Bond Future	7.64	106.5582	106.3633	106.5582	0.00
18/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1683	2	2	2	0.00
18/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1593	2	2	2	0.00
18/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1775	2	2	2	0.00
18/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	640	1	1	1	0.00
18/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	733	1	1	1	0.00
18/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	685	1	1	1	0.00
18/04/2011	R201 On 02-February-12			Bond Future	7.81	103.6963	103.4960	103.6963	0.00
18/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1937	2	2	2	0.00
18/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1853	2	2	2	0.00
18/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2022	2	2	2	0.00
18/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	785	1	1	1	0.00
18/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	869	1	1	1	0.00
18/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	826	1	1	1	0.00
18/04/2011	R202 On 05-May-11			Bond Future	0.35	168.2875	168.5803	168.2875	10,539.00
18/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41921	42	42	42	0.00
18/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42949	43	43	43	0.00
18/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40882	41	41	41	0.00
18/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R203 On 05-May-11			Bond Future	8.28	101.4133	101.0774	101.4133	516.00
18/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	417	1	0	1	0.00
18/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	316	1	0	1	0.00
18/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	536	1	1	1	0.00
18/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	453	0	0	0	0.00
18/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	720	1	1	1	0.00
18/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	577	0	1	0	0.00
18/04/2011	R203 On 04-August-11			Bond Future	8.41	102.8859	102.5439	102.8859	0.00
18/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	587	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
18/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	658	1	1	1	0.00
18/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	521	1	1	1	0.00
18/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2710	2	3	2	0.00
18/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2368	2	2	2	0.00
18/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2536	2	3	2	0.00
18/04/2011	R203 On 03-November-11			Bond Future	8.55	100.1892	99.8424	100.1892	1,633.00
18/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1769	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1883	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1658	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2113	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1887	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1999	2	2	2	0.00
18/04/2011	R203 On 02-February-12			Bond Future	8.71	101.6423	101.2883	101.6423	0.00
18/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2483	3	2	3	0.00
18/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2601	3	3	3	0.00
18/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2369	3	2	3	0.00
18/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2391	2	2	2	0.00
18/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2193	2	2	2	0.00
18/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2289	2	2	2	0.00
18/04/2011	R204 On 05-May-11			Bond Future	8.41	101.1025	100.7741	101.1025	100.00
18/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	844	1	1	1	0.00
18/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1024	1	1	1	0.00
18/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	682	1	1	1	0.00
18/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	480	0	0	0	0.00
18/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	279	0	0	0	0.00
18/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	370	0	0	0	0.00
18/04/2011	R204 On 04-August-11			Bond Future	8.53	98.5347	98.2061	98.5347	0.00
18/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	527	1	1	1	0.00
18/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	1	0	1	0.00
18/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	594	1	1	1	0.00
18/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3191	3	3	3	0.00
18/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3611	3	4	3	0.00
18/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3398	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
18/04/2011	R204 On 03-November-11			Bond Future	8.66	99.9357	99.6073	99.9357	2,034.00
18/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2480	3	2	3	0.00
18/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2342	3	2	3	0.00
18/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2622	3	3	3	0.00
18/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1893	2	2	2	0.00
18/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2122	2	2	2	0.00
18/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2005	2	2	2	0.00
18/04/2011	R204 On 02-February-12			Bond Future	8.79	97.3550	97.0178	97.3550	0.00
18/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3374	4	3	4	0.00
18/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3234	3	3	3	0.00
18/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3517	4	4	4	0.00
18/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2246	2	2	2	0.00
18/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2451	2	2	2	0.00
18/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2347	2	2	2	0.00
18/04/2011	R206 On 05-May-11			Bond Future	7.02	103.6734	103.5155	103.6734	0.00
18/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1151	1	1	1	0.00
18/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1034	1	1	1	0.00
18/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1270	1	1	1	0.00
18/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	2	0	0	0	0.00
18/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	5	0	0	0	0.00
18/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	2	0	0	0	0.00
18/04/2011	R206 On 04-August-11			Bond Future	7.17	101.4114	101.2525	101.4114	2,805.00
18/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	366	0	0	0	0.00
18/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	415	0	0	0	0.00
18/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	324	0	0	0	0.00
18/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	804	1	1	1	0.00
18/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	673	1	1	1	0.00
18/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	735	1	1	1	0.00
18/04/2011	R206 On 03-November-11			Bond Future	7.33	102.8534	102.6939	102.8534	0.00
18/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1259	1	1	1	0.00
18/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1328	1	1	1	0.00
18/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1192	1	1	1	0.00
18/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	450	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
18/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	389	0	0	0	0.00
18/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	419	0	0	0	0.00
18/04/2011	R206 On 02-February-12			Bond Future	7.53	100.5834	100.4185	100.5834	0.00
18/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1384	1	1	1	0.00
18/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1444	2	1	2	0.00
18/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1325	1	1	1	0.00
18/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	579	1	1	1	0.00
18/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	523	0	1	0	0.00
18/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	550	0	1	0	0.00
18/04/2011	R207 On 05-May-11			Bond Future	8.51	94.9953	94.6550	94.9953	6,260.00
18/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	573	1	1	1	0.00
18/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	723	1	1	1	0.00
18/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	443	1	0	1	0.00
18/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	795	1	1	1	0.00
18/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	499	0	0	0	0.00
18/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	636	1	1	1	0.00
18/04/2011	R207 On 04-August-11			Bond Future	8.62	92.7325	92.3903	92.7325	0.00
18/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	810	1	1	1	0.00
18/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	725	1	1	1	0.00
18/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	902	1	1	1	0.00
18/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2738	3	3	3	0.00
18/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3137	3	3	3	0.00
18/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2934	3	3	3	0.00
18/04/2011	R207 On 03-November-11			Bond Future	8.74	94.0548	93.7000	94.0548	600.00
18/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2415	3	2	3	0.00
18/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2276	2	2	2	0.00
18/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2558	3	3	3	0.00
18/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2216	2	2	2	0.00
18/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2478	2	2	2	0.00
18/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2344	2	2	2	0.00
18/04/2011	R207 On 02-February-12			Bond Future	8.86	91.7811	91.4205	91.7811	0.00
18/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3382	4	3	4	0.00
18/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3229	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
18/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3531	4	4	4	0.00
18/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2522	2	3	2	0.00
18/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2744	3	3	3	0.00
18/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2635	2	3	2	0.00
18/04/2011	R208 On 05-May-11			Bond Future	8.57	89.1202	88.7251	89.1202	190.00
18/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	441	1	0	1	0.00
18/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	332	1	0	1	0.00
18/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	572	1	1	1	0.00
18/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	718	1	1	1	0.00
18/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1088	1	1	1	0.00
18/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	891	1	1	1	0.00
18/04/2011	R208 On 04-August-11			Bond Future	8.68	90.4146	90.0169	90.4146	120.00
18/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	763	1	1	1	0.00
18/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	853	1	1	1	0.00
18/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	680	1	1	1	0.00
18/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3550	3	4	3	0.00
18/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3109	3	3	3	0.00
18/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3326	3	3	3	0.00
18/04/2011	R208 On 03-November-11			Bond Future	8.78	88.3011	87.9012	88.3011	5,899.00
18/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2399	3	2	3	0.00
18/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2547	3	3	3	0.00
18/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2256	2	2	2	0.00
18/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2720	3	3	3	0.00
18/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2432	2	2	2	0.00
18/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2573	2	3	2	0.00
18/04/2011	R208 On 02-February-12			Bond Future	8.89	89.5835	89.1763	89.5835	0.00
18/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3503	4	4	4	0.00
18/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3658	4	4	4	0.00
18/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3350	4	3	4	0.00
18/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3013	3	3	3	0.00
18/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2762	3	3	3	0.00
18/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2886	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
18/04/2011	R209 On 05-May-11			Bond Future	8.85	75.1789	74.7122	75.1789	21,100.00
18/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	97	0	0	0	0.00
18/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	144	0	0	0	0.00
18/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	64	0	0	0	0.00
18/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3307	3	3	3	0.00
18/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2551	2	3	2	0.00
18/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2920	3	3	3	0.00
18/04/2011	R209 On 04-August-11			Bond Future	8.92	76.2696	75.7935	76.2696	0.00
18/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1073	1	1	1	0.00
18/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1195	1	1	1	0.00
18/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	960	1	1	1	0.00
18/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8549	9	9	9	0.00
18/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	239	0	0	0	0.00
18/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4760	4	5	4	0.00
18/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4161	4	4	4	0.00
18/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4454	4	4	4	0.00
18/04/2011	R209 On 03-November-11			Bond Future	8.99	74.2136	73.7285	74.2136	1,118.00
18/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2508	3	3	3	0.00
18/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2350	3	2	3	0.00
18/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2676	3	3	3	0.00
18/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4171	4	4	4	0.00
18/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4643	4	5	4	0.00
18/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4400	4	4	4	0.00
18/04/2011	R209 On 02-February-12			Bond Future	9.07	75.2899	74.7961	75.2899	0.00
18/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4027	4	4	4	0.00
18/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3844	4	4	4	0.00
18/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4214	4	4	4	0.00
18/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4335	4	4	4	0.00
18/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4729	5	5	5	0.00
18/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4528	4	5	4	0.00
18/04/2011	R210 On 05-May-11			Bond Future	125.64	125.6272	125.6350	125.6272	278.00
18/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	315	0	0	0	0.00
18/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	415	0	0	0	0.00
18/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	365	0	0	0	0.00
18/04/2011	R211 On 05-May-11			Bond Future	1.61	105.5270	105.5326	105.5270	539.00
18/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2920	3	3	3	0.00
18/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3191	3	3	3	0.00
18/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2648	3	3	3	0.00
18/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11			Bond Future	2.43	103.8991	103.7175	103.8991	2,532.00
18/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2262	2	2	2	0.00
18/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1289	1	1	1	0.00
18/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1774	2	2	2	0.00
18/04/2011	R213 On 05-May-11			Bond Future	8.91	84.2299	83.7091	84.2299	0.00
18/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7314	7	7	7	0.00
18/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8227	8	8	8	0.00
18/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7769	7	8	7	0.00
18/04/2011	R213 On 04-August-11			Bond Future	8.99	85.4502	84.9215	85.4502	0.00
18/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8824	8	9	8	0.00
18/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7915	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8368	8	8	8	0.00
18/04/2011	R213 On 03-November-11			Bond Future	9.07	83.1228	82.5942	83.1228	0.00
18/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2956	2	3	2	0.00
18/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2146	2	2	2	0.00
18/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2549	2	3	2	0.00
18/04/2011	R213 On 02-February-12			Bond Future	9.16	84.3339	83.7908	84.3339	0.00
18/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1615	1	2	1	0.00
18/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	836	0	1	0	0.00
18/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1224	1	1	1	0.00
18/04/2011	TRT1 On 05-May-11			Index Future	341.52	342.5670	341.5210	342.5670	100.00
18/04/2011	TRT1 On 04-August-11			Index Future	346.24	347.3020	346.2420	347.3020	0.00