



Derivatives Weekly Statistics Report

From: 25/04/2011 To: 26/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	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
26/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	AL7T On 05-May-11			Index Future	376.55	376.3810	376.5490	376.3810	30.00
26/04/2011	AL7T On 04-August-11			Index Future	381.97	381.7910	381.9690	381.7910	0.00
26/04/2011	ALBI On 05-May-11			Index Future	346.38	346.1980	346.3780	346.1980	939.00
26/04/2011	ALBI On 04-August-11			Index Future	351.36	351.1740	351.3630	351.1740	131.00
26/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	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
26/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CRD1 On 05-May-11			Index Future	156.64	156.5510	156.6440	156.5510	2.00
26/04/2011	CRD1 On 04-August-11			Index Future	158.81	158.7160	158.8120	158.7160	0.00
26/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	GOVI On 05-May-11			GOVI	347.38	347.2050	347.3780	347.2050	205.00
26/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	16120	2	2	2	0.00
26/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	16320	2	2	2	0.00
26/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	16220	2	2	2	0.00
26/04/2011	GOVI On 04-August-11			GOVI	352.38	352.1950	352.3780	352.1950	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
26/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	43780	4	4	4	0.00
26/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	43680	4	4	4	0.00
26/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	43880	4	4	4	0.00
26/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
26/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2011	IGOV On 05-May-11			Index Future	150.71	150.1660	150.7120	150.1660	65.00
26/04/2011	IGOV On 04-August-11			Index Future	152.88	152.3240	152.8810	152.3240	0.00
26/04/2011	ILBI On 05-May-11			Index Future	408.16	406.6770	408.1600	406.6770	336.00
26/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4100	94.3990	94.4100	3,001.00
26/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.3900	94.3770	94.3900	3,890.00
26/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.64	94.3400	94.3620	94.3400	2,000.00
26/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.70	94.2500	94.2960	94.2500	0.00
26/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1300	94.1910	94.1300	14,700.00
26/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.97	94.0000	94.0260	94.0000	0.00
26/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.27	93.7000	93.7270	93.7000	5,591.00
26/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.63	93.3100	93.3720	93.3100	1,090.00
26/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.09	92.8400	92.9140	92.8400	2,890.00
26/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.4300	92.4450	92.4300	44,710.00

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26/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.92	92.0900	92.0830	92.0900	490.00
26/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.17	91.7800	91.8300	91.7800	290.00
26/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
26/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/04/2011	OTH1 On 05-May-11			Index Future	340.61	340.4030	340.6070	340.4030	3.00
26/04/2011	OTH1 On 04-August-11			Index Future	345.51	345.2960	345.5100	345.2960	0.00
26/04/2011	R157 On 05-May-11			Bond Future	7.64	123.3484	123.3690	123.3484	705.00
26/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	569	1	1	1	0.00
26/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	730	1	1	1	0.00
26/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	307	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	427	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	176	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	262	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	69	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	113	0	0	0	0.00
26/04/2011	R157 On 04-August-11			Bond Future	7.78	125.1438	125.1670	125.1438	1,960.00
26/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	566	1	1	1	1,000.00
26/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	637	1	1	1	0.00
26/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	502	1	1	1	0.00
26/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	256	0	0	0	1,320.00
26/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2059	2	2	2	0.00
26/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	714	1	1	1	440.00
26/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1077	1	1	1	0.00

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26/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	988	1	1	1	440.00
26/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	435	0	0	0	1,320.00
26/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1402	1	1	1	0.00
26/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1777	2	2	2	0.00
26/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2517	3	3	3	0.00
26/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1520	2	2	2	0.00
26/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1645	2	2	2	0.00
26/04/2011	R157 On 03-November-11			Bond Future	7.93	120.1162	120.1416	120.1162	3,684.00
26/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2107	2	2	2	0.00
26/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1993	2	2	2	0.00
26/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2224	2	2	2	0.00
26/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	905	1	1	1	0.00
26/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1032	1	1	1	0.00
26/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	967	1	1	1	0.00
26/04/2011	R157 On 02-February-12			Bond Future	8.12	121.8562	121.8799	121.8562	0.00
26/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2523	3	3	3	0.00
26/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2631	3	3	3	0.00
26/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2417	2	2	2	0.00
26/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1297	1	1	1	0.00
26/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1177	1	1	1	0.00
26/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1236	1	1	1	0.00
26/04/2011	R186 On 05-May-11			Bond Future	8.65	119.7060	119.7438	119.7060	12,490.00
26/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1343	1	1	1	0.00
26/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1686	2	2	2	0.00
26/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
26/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1038	1	1	1	0.00
26/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	530	1	1	1	0.00
26/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6345	6	6	6	0.00
26/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	244	0	0	0	0.00
26/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	367	1	0	1	0.00
26/04/2011	R186 On 04-August-11			Bond Future	8.73	116.1576	116.1947	116.1576	17,576.00
26/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1018	1	1	1	0.00
26/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1145	1	1	1	0.00

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26/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	903	1	1	1	0.00
26/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1283	1	1	1	600.00
26/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8832	9	9	9	0.00
26/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2564	3	3	3	200.00
26/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3826	4	4	4	0.00
26/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1850	2	2	2	200.00
26/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	370	0	0	0	600.00
26/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2880	3	3	3	0.00
26/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6010	6	6	6	0.00
26/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	4923	5	5	5	0.00
26/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5271	5	5	5	0.00
26/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5633	6	6	6	0.00
26/04/2011	R186 On 03-November-11			Bond Future	8.82	117.8137	117.8501	117.8137	13,291.00
26/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4763	5	5	5	0.00
26/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5020	5	5	5	0.00
26/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4512	5	5	5	0.00
26/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3366	3	3	3	0.00
26/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	2984	3	3	3	0.00
26/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3171	3	3	3	0.00
26/04/2011	R186 On 02-February-12			Bond Future	8.92	114.2289	114.2645	114.2289	2,500.00
26/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5303	5	5	5	0.00
26/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5071	5	5	5	0.00
26/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5541	6	6	6	0.00
26/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4356	4	4	4	0.00
26/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4769	5	5	5	0.00
26/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4558	5	5	5	0.00
26/04/2011	R189 On 05-May-11			Bond Future	209.04	208.8032	209.0438	208.8032	0.00
26/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1744	2	2	2	0.00
26/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1694	1	2	1	0.00
26/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1794	2	2	2	0.00
26/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00

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26/04/2011	R197 On 05-May-11			Bond Future	232.99	231.9156	232.9942	231.9156	0.00
26/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	994	0	1	0	0.00
26/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	1044	0	1	0	0.00
26/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	944	0	1	0	0.00
26/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 05-May-11			Bond Future	7.25	108.0384	108.0545	108.0384	484.00
26/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1603	2	2	2	0.00
26/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1761	2	2	2	0.00
26/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1445	1	1	1	0.00
26/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	1	0	0	0	0.00
26/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 04-August-11			Bond Future	7.37	105.2013	105.2193	105.2013	0.00
26/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	577	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	514	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1033	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	862	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	945	1	1	1	0.00
26/04/2011	R201 On 03-November-11			Bond Future	7.51	106.7005	106.7200	106.7005	0.00
26/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1901	2	2	2	0.00
26/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1804	2	2	2	0.00
26/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	2000	2	2	2	0.00
26/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	508	1	1	1	0.00
26/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	587	1	1	1	0.00
26/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	546	1	1	1	0.00
26/04/2011	R201 On 02-February-12			Bond Future	7.68	103.8353	103.8533	103.8353	0.00
26/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2156	2	2	2	0.00
26/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2246	2	2	2	0.00
26/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2067	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
26/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	725	1	1	1	0.00
26/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	651	1	1	1	0.00
26/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	688	1	1	1	0.00
26/04/2011	R202 On 05-May-11			Bond Future	0.33	168.1121	169.2560	168.1121	10,539.00
26/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42597	41	43	41	0.00
26/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43625	42	44	42	0.00
26/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41558	40	42	40	0.00
26/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R203 On 05-May-11			Bond Future	8.19	101.5402	101.5402	101.5402	516.00
26/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	531	1	1	1	0.00
26/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	389	0	0	0	0.00
26/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	697	1	1	1	0.00
26/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	152	0	0	0	0.00
26/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	330	0	0	0	0.00
26/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	229	0	0	0	0.00
26/04/2011	R203 On 04-August-11			Bond Future	8.31	103.0174	103.0174	103.0174	0.00
26/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	688	1	1	1	0.00
26/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	612	1	1	1	0.00
26/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	770	1	1	1	0.00
26/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2007	2	2	2	0.00
26/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2328	2	2	2	0.00
26/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2164	2	2	2	0.00
26/04/2011	R203 On 03-November-11			Bond Future	8.44	100.3247	100.3247	100.3247	1,633.00
26/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1977	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2101	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1857	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1830	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1623	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1724	2	2	2	0.00
26/04/2011	R203 On 02-February-12			Bond Future	8.59	101.7766	101.7766	101.7766	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
26/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2715	3	3	3	0.00
26/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2593	3	3	3	0.00
26/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2839	3	3	3	0.00
26/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1943	2	2	2	0.00
26/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2126	2	2	2	0.00
26/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2033	2	2	2	0.00
26/04/2011	R204 On 05-May-11			Bond Future	8.33	101.2122	101.2397	101.2122	100.00
26/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1047	1	1	1	0.00
26/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1276	1	1	1	0.00
26/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	835	1	1	1	0.00
26/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	168	0	0	0	0.00
26/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	66	0	0	0	0.00
26/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	108	0	0	0	0.00
26/04/2011	R204 On 04-August-11			Bond Future	8.44	98.6570	98.6836	98.6570	0.00
26/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	601	1	1	1	0.00
26/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	677	1	1	1	0.00
26/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	531	1	1	1	0.00
26/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3200	3	3	3	0.00
26/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2797	3	3	3	0.00
26/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	2995	3	3	3	0.00
26/04/2011	R204 On 03-November-11			Bond Future	8.56	100.0592	100.0901	100.0592	2,034.00
26/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2706	3	3	3	0.00
26/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2560	3	3	3	0.00
26/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2857	3	3	3	0.00
26/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1646	2	2	2	0.00
26/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1857	2	2	2	0.00
26/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1749	2	2	2	0.00
26/04/2011	R204 On 02-February-12			Bond Future	8.69	97.4794	97.5043	97.4794	0.00
26/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3620	4	4	4	0.00
26/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3770	4	4	4	0.00
26/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3474	3	3	3	0.00
26/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2205	2	2	2	0.00
26/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2012	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
26/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2106	2	2	2	0.00
26/04/2011	R206 On 05-May-11			Bond Future	6.93	103.7366	103.7342	103.7366	0.00
26/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1368	1	1	1	0.00
26/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1248	1	1	1	0.00
26/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1487	1	1	1	0.00
26/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 04-August-11			Bond Future	7.06	101.4799	101.4799	101.4799	6,506.00
26/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	443	0	0	0	0.00
26/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	394	0	0	0	0.00
26/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	499	1	0	1	0.00
26/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	530	1	1	1	0.00
26/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	646	1	1	1	0.00
26/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	585	1	1	1	0.00
26/04/2011	R206 On 03-November-11			Bond Future	7.21	102.9233	102.9273	102.9233	0.00
26/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1408	1	1	1	0.00
26/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1481	1	1	1	0.00
26/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1336	1	1	1	0.00
26/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	361	0	0	0	0.00
26/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	309	0	0	0	0.00
26/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	334	0	0	0	0.00
26/04/2011	R206 On 02-February-12			Bond Future	7.40	100.6509	100.6509	100.6509	0.00
26/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1527	2	2	2	0.00
26/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1465	1	1	1	0.00
26/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1591	2	2	2	0.00
26/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	437	0	0	0	0.00
26/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	487	0	0	0	0.00
26/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	461	0	0	0	0.00
26/04/2011	R207 On 05-May-11			Bond Future	8.42	95.1690	95.1632	95.1690	6,260.00
26/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	698	1	1	1	0.00
26/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	900	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
26/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	523	1	1	1	0.00
26/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	367	0	0	0	0.00
26/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	168	0	0	0	0.00
26/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	253	0	0	0	0.00
26/04/2011	R207 On 04-August-11			Bond Future	8.53	92.9127	92.9127	92.9127	0.00
26/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	928	1	1	1	0.00
26/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1031	1	1	1	0.00
26/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	831	1	1	1	0.00
26/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2721	3	3	3	0.00
26/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2345	2	2	2	0.00
26/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2529	3	3	3	0.00
26/04/2011	R207 On 03-November-11			Bond Future	8.64	94.2356	94.2356	94.2356	600.00
26/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2653	3	3	3	0.00
26/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2505	3	3	3	0.00
26/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2806	3	3	3	0.00
26/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1928	2	2	2	0.00
26/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2171	2	2	2	0.00
26/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2047	2	2	2	0.00
26/04/2011	R207 On 02-February-12			Bond Future	8.76	91.9621	91.9621	91.9621	0.00
26/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3650	4	4	4	0.00
26/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3806	4	4	4	0.00
26/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3489	4	3	4	0.00
26/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2462	2	2	2	0.00
26/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2256	2	2	2	0.00
26/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2361	2	2	2	0.00
26/04/2011	R208 On 05-May-11			Bond Future	8.49	89.2605	89.2544	89.2605	190.00
26/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	509	1	1	1	0.00
26/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	363	0	0	0	0.00
26/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	685	1	1	1	0.00
26/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	301	0	0	0	0.00
26/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	589	1	1	1	0.00
26/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	430	1	0	1	0.00
26/04/2011	R208 On 04-August-11			Bond Future	8.58	90.5636	90.5577	90.5636	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	871	1	1	1	0.00
26/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	973	1	1	1	0.00
26/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	777	1	1	1	0.00
26/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3107	3	3	3	0.00
26/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	3	3	0.00
26/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2893	3	3	3	0.00
26/04/2011	R208 On 03-November-11			Bond Future	8.69	88.4583	88.4524	88.4583	5,899.00
26/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2636	3	3	3	0.00
26/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2794	3	3	3	0.00
26/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2482	3	2	3	0.00
26/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2395	2	2	2	0.00
26/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2127	2	2	2	0.00
26/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2258	2	2	2	0.00
26/04/2011	R208 On 02-February-12			Bond Future	8.79	89.7368	89.7311	89.7368	0.00
26/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3771	4	4	4	0.00
26/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3611	4	4	4	0.00
26/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3934	4	4	4	0.00
26/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2483	3	2	3	0.00
26/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2719	3	3	3	0.00
26/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2599	3	3	3	0.00
26/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0677	75.0915	75.0677	21,100.00
26/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	41	0	0	0	0.00
26/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	74	0	0	0	0.00
26/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	22	0	0	0	0.00
26/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2885	3	3	3	0.00
26/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2101	2	2	2	0.00
26/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2484	3	2	3	0.00
26/04/2011	R209 On 04-August-11			Bond Future	8.87	76.1599	76.1834	76.1599	0.00
26/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1115	1	1	1	0.00
26/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1244	1	1	1	0.00
26/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	995	1	1	1	0.00
26/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8878	9	9	9	0.00
26/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	178	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
26/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4405	4	4	4	0.00
26/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3820	4	4	4	0.00
26/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4106	4	4	4	0.00
26/04/2011	R209 On 03-November-11			Bond Future	8.94	74.1054	74.1286	74.1054	1,118.00
26/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2618	3	3	3	0.00
26/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2452	2	2	2	0.00
26/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2792	3	3	3	0.00
26/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3887	4	4	4	0.00
26/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4345	4	4	4	0.00
26/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4110	4	4	4	0.00
26/04/2011	R209 On 02-February-12			Bond Future	9.01	75.1754	75.1983	75.1754	0.00
26/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4176	4	4	4	0.00
26/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4368	4	4	4	0.00
26/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3987	4	4	4	0.00
26/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4470	5	4	5	0.00
26/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4087	4	4	4	0.00
26/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4275	4	4	4	0.00
26/04/2011	R210 On 05-May-11			Bond Future	125.74	125.6942	125.7440	125.6942	278.00
26/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	206	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	306	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	256	0	0	0	0.00
26/04/2011	R211 On 05-May-11			Bond Future	1.57	105.7399	105.7736	105.7399	539.00
26/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3161	3	3	3	0.00
26/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3432	3	3	3	0.00
26/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2890	3	3	3	0.00
26/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	1	0	0	0	0.00
26/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	104.0907	104.0523	2,532.00
26/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1889	2	2	2	0.00
26/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	916	1	1	1	0.00
26/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1401	1	1	1	0.00
26/04/2011	R213 On 05-May-11			Bond Future	8.84	84.3266	84.3105	84.3266	0.00
26/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7625	8	8	8	0.00
26/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6712	7	7	7	0.00
26/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7167	7	7	7	0.00
26/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5534	85.5375	85.5534	0.00
26/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7299	7	7	7	0.00
26/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8208	8	8	8	0.00
26/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7752	8	8	8	0.00
26/04/2011	R213 On 03-November-11			Bond Future	8.99	83.2322	83.2166	83.2322	0.00
26/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2334	2	2	2	0.00
26/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1523	2	2	2	0.00
26/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1927	2	2	2	0.00
26/04/2011	R213 On 02-February-12			Bond Future	9.08	84.4339	84.4185	84.4339	0.00
26/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	987	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
26/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	208	0	0	0	0.00
26/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	596	1	1	1	0.00
26/04/2011	TRT1 On 05-May-11			Index Future	343.29	343.1020	343.2920	343.1020	100.00
26/04/2011	TRT1 On 04-August-11			Index Future	348.04	347.8480	348.0430	347.8480	0.00