



Derivatives Weekly Statistics Report

From: 20/02/2012 To: 20/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	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
20/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	AL7T On 03-May-12			Index Future	424.98	424.6410	424.9820	424.6410	16.00
20/02/2012	AL7T On 02-August-12			Index Future	431.32	430.9880	431.3180	430.9880	0.00
20/02/2012	ALBI On 03-May-12			Index Future	386.76	386.3700	386.7620	386.3700	906.00
20/02/2012	ALBI On 02-August-12			Index Future	392.53	392.1450	392.5280	392.1450	118.00
20/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C206 On 15-January-14			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
20/02/2012	C207 On	15-January-20				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C208 On	31-March-21				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C209 On	31-March-36				Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2012	C210 On	31-March-28				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C211 On	31-January-17				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C212 On	31-January-22				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C213 On	28-February-31				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C214 On	28-February-41				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CAAN On	30-March-12				Can-Do Future	0.06	0.0798	0.0635	0.0798	0.00
20/02/2012	CAAO On	30-March-12				Can-Do Future	0.18	0.1656	0.1817	0.1656	100,000.00
20/02/2012	CAAT On	29-February-12				Can-Do Future	0.02	0.0207	0.0207	0.0207	12,500.00
20/02/2012	CAAV On	29-February-12				Can-Do Future	0.09	0.0697	0.0861	0.0697	12,987.00
20/02/2012	CAAW On	20-April-12				Any day expiry	7.74	7.7964	7.7405	7.7964	0.00
20/02/2012	CAAW On	20-April-12	8.10	Call		Any day expiry	101	0	0	0	0.00
20/02/2012	CAAW On	20-April-12	8.15	Call		Any day expiry	91	0	0	0	0.00
20/02/2012	CAAW On	20-April-12	8.05	Call		Any day expiry	111	0	0	0	0.00
20/02/2012	CAAW On	20-April-12	8.05	Put		Any day expiry	421	0	0	0	0.00
20/02/2012	CAAW On	20-April-12	8.15	Put		Any day expiry	501	0	1	0	0.00
20/02/2012	CAAW On	20-April-12	8.10	Put		Any day expiry	461	0	0	0	0.00
20/02/2012	CAAX On	30-March-12				Can-Do Future	0.05	0.0647	0.0538	0.0647	12,500.00
20/02/2012	CAAY On	30-April-12				Can-Do Future	0.06	0.0700	0.0611	0.0700	12,500.00
20/02/2012	CAAZ On	18-June-12				Can-Do Future	0.08	0.0892	0.0806	0.0892	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	DAAA On 29-March-12			Any day expiry	7.72	7.7719	7.7162	7.7719	0.00
20/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	102	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	116	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	89	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	323	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	250	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	286	0	0	0	0.00
20/02/2012	GOVI On 03-May-12			GOVI	387.68	387.3070	387.6750	387.3070	215.00
20/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	56750	5	6	5	0.00
20/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	56650	5	6	5	0.00
20/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	56850	5	6	5	0.00
20/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12			GOVI	393.45	393.0960	393.4540	393.0960	0.00
20/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	34540	3	3	3	0.00
20/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	34440	3	3	3	0.00
20/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	34640	3	3	3	0.00
20/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
20/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2012	IGOV On 03-May-12			Index Future	169.97	169.9120	169.9720	169.9120	515.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	IGOV On 02-August-12			Index Future	172.51	172.4510	172.5060	172.4510	0.00
20/02/2012	ILBI On 03-May-12			Index Future	461.05	461.0500	461.0500	461.0500	0.00
20/02/2012	ILBI On 02-August-12			Index Future	469.57	469.5700	469.5700	469.5700	152.00
20/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
20/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
20/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
20/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	2,890.00
20/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	0.00
20/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	0.00
20/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	44,760.00
20/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.86	94.1300	94.1400	94.1300	940.00
20/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.00	93.9700	94.0000	93.9700	790.00
20/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.8100	93.8400	93.8100	1,250.00
20/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.6300	93.6600	93.6300	1,700.00
20/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.53	93.4300	93.4700	93.4300	1,500.00
20/02/2012	R157 On 03-May-12			Bond Future	6.65	122.2143	122.2510	122.2143	10,835.00
20/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5189	5	5	5	0.00
20/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5346	5	5	5	0.00
20/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5032	5	5	5	0.00
20/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	202	0	0	0	1,500.00
20/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	455	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
20/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	865	1	1	1	0.00
20/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	529	1	1	1	1,500.00
20/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	953	1	1	1	1,500.00
20/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
20/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1541	2	2	2	0.00
20/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
20/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
20/02/2012	R157 On 02-August-12			Bond Future	6.70	124.0408	124.0747	124.0408	0.00
20/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4071	4	4	4	0.00
20/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3940	4	4	4	0.00
20/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4203	4	4	4	0.00
20/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	144	0	0	0	0.00
20/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	176	0	0	0	0.00
20/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	159	0	0	0	0.00
20/02/2012	R157 On 01-November-12			Bond Future	6.75	119.1551	119.1920	119.1551	0.00
20/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1801	2	2	2	0.00
20/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1717	2	2	2	0.00
20/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1887	2	2	2	0.00
20/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1037	1	1	1	0.00
20/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1149	1	1	1	0.00
20/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1092	1	1	1	0.00
20/02/2012	R157 On 07-February-13			Bond Future	6.78	121.2504	121.2812	121.2504	0.00
20/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1460	1	1	1	0.00
20/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1528	2	2	2	0.00
20/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1396	1	1	1	0.00
20/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1594	2	2	2	0.00
20/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1469	1	1	1	0.00
20/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1529	2	2	2	0.00
20/02/2012	R186 On 03-May-12			Bond Future	8.27	122.5728	122.7248	122.5728	28,056.00
20/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7223	7	7	7	0.00
20/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7598	7	8	7	0.00
20/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6853	7	7	7	0.00
20/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1149	1	1	1	2,250.00

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20/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2248	2	2	2	750.00
20/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3822	4	4	4	0.00
20/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6128	6	6	6	0.00
20/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	758	1	1	1	2,250.00
20/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1627	2	2	2	750.00
20/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2878	3	3	3	0.00
20/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	598	1	1	1	0.00
20/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4703	5	5	5	0.00
20/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	469	1	0	1	0.00
20/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	530	1	1	1	0.00
20/02/2012	R186 On 02-August-12			Bond Future	8.34	119.1207	119.2699	119.1207	0.00
20/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6987	7	7	7	0.00
20/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7270	7	7	7	0.00
20/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4458	4	4	4	8,750.00
20/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6489	6	6	6	0.00
20/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6709	7	7	7	0.00
20/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2265	2	2	2	276.00
20/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2575	3	3	3	43.00
20/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	7043	7	7	7	0.00
20/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3170	3	3	3	43.00
20/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8121	8	8	8	0.00
20/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3371	3	3	3	0.00
20/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5255	5	5	5	0.00
20/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3511	4	4	4	276.00
20/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8814	9	9	9	0.00
20/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3042	3	3	3	0.00
20/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3203	3	3	3	0.00
20/02/2012	R186 On 01-November-12			Bond Future	8.40	120.9624	121.1181	120.9624	0.00
20/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7684	8	8	8	0.00
20/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7946	8	8	8	0.00
20/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7425	7	7	7	0.00
20/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4720	5	5	5	0.00
20/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4359	4	4	4	0.00

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20/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4537	5	5	5	0.00
20/02/2012	R186 On 07-February-13			Bond Future	8.46	117.7894	117.9422	117.7894	0.00
20/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7078	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6855	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7312	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6533	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6972	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6746	7	7	7	0.00
20/02/2012	R189 On 03-May-12			Bond Future	215.46	215.4853	215.4649	215.4853	0.00
20/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	465	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	415	0	0	0	0.00
20/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	515	1	1	1	0.00
20/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12			Bond Future	252.06	252.0705	252.0636	252.0705	1,005.00
20/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1064	1	1	1	0.00
20/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1014	1	1	1	0.00
20/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1114	1	1	1	0.00
20/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12			Bond Future	6.10	109.6197	109.6470	109.6197	968.00
20/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4009	4	4	4	0.00
20/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3890	4	4	4	0.00
20/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4127	4	4	4	0.00
20/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
20/02/2012	R201 On 02-August-12			Bond Future	6.10	106.8517	106.8720	106.8517	0.00
20/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3159	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
20/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3059	3	3	3	0.00
20/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3260	3	3	3	0.00
20/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	58	0	0	0	0.00
20/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	74	0	0	0	0.00
20/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	66	0	0	0	0.00
20/02/2012	R201 On 01-November-12			Bond Future	6.08	108.5060	108.5324	108.5060	0.00
20/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1417	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1351	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1484	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	533	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	601	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	566	1	1	1	0.00
20/02/2012	R201 On 07-February-13			Bond Future	6.00	105.9965	106.0179	105.9965	0.00
20/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1189	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1242	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1137	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	782	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	710	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	745	1	1	1	0.00
20/02/2012	R202 On 03-May-12			Bond Future	187.47	187.4774	187.4730	187.4774	36,952.00
20/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2577	3	3	3	0.00
20/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2477	2	2	2	0.00
20/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2527	3	3	3	0.00
20/02/2012	R203 On 03-May-12			Bond Future	7.22	105.6980	105.6980	105.6980	3,536.00
20/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6614	7	7	7	0.00
20/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6820	7	7	7	0.00
20/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6408	6	6	6	0.00
20/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	607	1	1	1	4,200.00
20/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2811	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
20/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	884	1	1	1	1,400.00
20/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1644	2	2	2	0.00
20/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	620	1	1	1	1,400.00
20/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	246	0	0	0	4,200.00
20/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1204	1	1	1	0.00
20/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	0	0	0.00
20/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1607	2	2	2	0.00
20/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	6	0	0	0	0.00
20/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	0	0	0.00
20/02/2012	R203 On 02-August-12			Bond Future	7.29	107.2795	107.2752	107.2795	0.00
20/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5478	5	5	5	0.00
20/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5648	6	6	6	0.00
20/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5309	5	5	5	0.00
20/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	454	0	0	0	0.00
20/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	389	0	0	0	0.00
20/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	421	0	0	0	0.00
20/02/2012	R203 On 01-November-12			Bond Future	7.35	104.7783	104.7783	104.7783	0.00
20/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3237	3	3	3	0.00
20/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3365	3	3	3	0.00
20/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3111	3	3	3	0.00
20/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1696	2	2	2	0.00
20/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1546	2	2	2	0.00
20/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1620	2	2	2	0.00
20/02/2012	R203 On 07-February-13			Bond Future	7.41	106.6199	106.6160	106.6199	0.00
20/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1128	1	1	1	0.00
20/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1188	1	1	1	0.00
20/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1073	1	1	1	0.00
20/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4914	5	5	5	0.00
20/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4622	5	5	5	0.00
20/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4766	5	5	5	0.00
20/02/2012	R204 On 03-May-12			Bond Future	7.52	105.4505	105.4766	105.4505	3,150.00
20/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6206	6	6	6	0.00
20/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6439	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	322	0	0	0	550.00
20/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1960	2	2	2	0.00
20/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5973	6	6	6	0.00
20/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	52	0	0	0	0.00
20/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3098	3	3	3	0.00
20/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	784	1	1	1	550.00
20/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	0	0	0.00
20/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	43	0	0	0	0.00
20/02/2012	R204 On 02-August-12			Bond Future	7.60	102.9940	103.0192	102.9940	0.00
20/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5271	5	5	5	0.00
20/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5086	5	5	5	0.00
20/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5457	5	5	5	0.00
20/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	790	1	1	1	0.00
20/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	896	1	1	1	0.00
20/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	842	1	1	1	0.00
20/02/2012	R204 On 01-November-12			Bond Future	7.66	104.5911	104.6203	104.5911	0.00
20/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3784	4	4	4	0.00
20/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3642	4	4	4	0.00
20/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3930	4	4	4	0.00
20/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2073	2	2	2	0.00
20/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2262	2	2	2	0.00
20/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2166	2	2	2	0.00
20/02/2012	R204 On 07-February-13			Bond Future	7.73	102.3875	102.4156	102.3875	0.00
20/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3974	4	4	4	0.00
20/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3840	4	4	4	0.00
20/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4109	4	4	4	0.00
20/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2612	3	3	3	0.00
20/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2804	3	3	3	0.00
20/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2707	3	3	3	0.00
20/02/2012	R206 On 03-May-12			Bond Future	6.01	104.6813	104.6990	104.6813	300.00
20/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2366	2	2	2	0.00
20/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2444	2	2	2	0.00
20/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2288	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
20/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 02-August-12			Bond Future	6.00	102.4816	102.4953	102.4816	0.00
20/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1744	2	2	2	0.00
20/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1806	2	2	2	0.00
20/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1682	2	2	2	0.00
20/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	51	0	0	0	0.00
20/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	40	0	0	0	0.00
20/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	46	0	0	0	0.00
20/02/2012	R206 On 01-November-12			Bond Future	5.93	104.0709	104.0859	104.0709	0.00
20/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	532	1	1	1	0.00
20/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	564	1	1	1	0.00
20/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	501	0	1	0	0.00
20/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	481	0	0	0	0.00
20/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	430	0	0	0	0.00
20/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	455	0	0	0	0.00
20/02/2012	R206 On 07-February-13			Bond Future	5.73	102.1295	102.1412	102.1295	0.00
20/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	587	1	1	1	0.00
20/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	614	1	1	1	0.00
20/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	561	1	1	1	0.00
20/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	365	0	0	0	0.00
20/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	328	0	0	0	0.00
20/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	346	0	0	0	0.00
20/02/2012	R207 On 03-May-12			Bond Future	7.76	99.2924	99.3204	99.2924	24,915.00
20/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5464	5	5	5	0.00
20/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5705	6	6	6	0.00
20/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5222	5	5	5	0.00
20/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	691	1	1	1	2,400.00
20/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1115	1	1	1	800.00
20/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2185	2	2	2	0.00
20/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3380	3	3	3	0.00
20/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	433	0	0	0	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	873	1	1	1	800.00
20/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1757	2	2	2	0.00
20/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	0	0	0.00
20/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2471	3	2	3	0.00
20/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	109	0	0	0	0.00
20/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	129	0	0	0	0.00
20/02/2012	R207 On 02-August-12			Bond Future	7.84	97.1349	97.1621	97.1349	0.00
20/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5759	6	6	6	0.00
20/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5563	6	6	6	0.00
20/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5957	6	6	6	0.00
20/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	909	1	1	1	0.00
20/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1025	1	1	1	0.00
20/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	966	1	1	1	0.00
20/02/2012	R207 On 01-November-12			Bond Future	7.91	98.6410	98.6727	98.6410	0.00
20/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4228	4	4	4	0.00
20/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4074	4	4	4	0.00
20/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4384	4	4	4	0.00
20/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2339	2	2	2	0.00
20/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2545	3	3	3	0.00
20/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2441	2	2	2	0.00
20/02/2012	R207 On 07-February-13			Bond Future	7.97	96.7307	96.7563	96.7307	0.00
20/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4464	4	4	4	0.00
20/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4319	4	4	4	0.00
20/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4610	5	5	5	0.00
20/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2959	3	3	3	0.00
20/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3171	3	3	3	0.00
20/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3064	3	3	3	0.00
20/02/2012	R208 On 03-May-12			Bond Future	7.85	93.7231	93.7593	93.7231	9,194.00
20/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6730	7	7	7	0.00
20/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6991	7	7	7	0.00
20/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6468	6	6	6	0.00
20/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	683	1	1	1	3,000.00
20/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1117	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2219	2	2	2	0.00
20/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3478	3	3	3	0.00
20/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	502	1	1	1	3,000.00
20/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1003	1	1	1	1,000.00
20/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2010	2	2	2	0.00
20/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	97	0	0	0	0.00
20/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2809	3	3	3	0.00
20/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	70	0	0	0	0.00
20/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	83	0	0	0	0.00
20/02/2012	R208 On 02-August-12			Bond Future	7.92	95.1276	95.1571	95.1276	0.00
20/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5927	6	6	6	0.00
20/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6135	6	6	6	0.00
20/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5722	6	6	6	0.00
20/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1247	1	1	1	0.00
20/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1109	1	1	1	0.00
20/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1176	1	1	1	0.00
20/02/2012	R208 On 01-November-12			Bond Future	7.98	93.2051	93.2396	93.2051	0.00
20/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4390	4	4	4	0.00
20/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4555	5	5	5	0.00
20/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4228	4	4	4	0.00
20/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2985	3	3	3	0.00
20/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2748	3	3	3	0.00
20/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2865	3	3	3	0.00
20/02/2012	R208 On 07-February-13			Bond Future	8.05	94.8379	94.8715	94.8379	0.00
20/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3965	4	4	4	0.00
20/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4109	4	4	4	0.00
20/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3828	4	4	4	0.00
20/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4362	4	4	4	0.00
20/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4081	4	4	4	0.00
20/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4217	4	4	4	0.00
20/02/2012	R209 On 03-May-12			Bond Future	8.74	75.7259	75.8532	75.7259	2,042.00
20/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3435	3	3	3	0.00
20/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3193	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
20/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3686	4	4	4	0.00
20/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1263	1	1	1	0.00
20/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1533	2	2	2	0.00
20/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1392	1	1	1	0.00
20/02/2012	R209 On 02-August-12			Bond Future	8.80	76.8589	76.9848	76.8589	0.00
20/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6222	6	6	6	0.00
20/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5995	6	6	6	0.00
20/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6452	6	6	6	0.00
20/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2681	3	3	3	0.00
20/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2955	3	3	3	0.00
20/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2815	3	3	3	0.00
20/02/2012	R209 On 01-November-12			Bond Future	8.86	74.9010	75.0331	74.9010	0.00
20/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5888	6	6	6	0.00
20/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5693	6	6	6	0.00
20/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6091	6	6	6	0.00
20/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4643	5	5	5	0.00
20/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5005	5	5	5	0.00
20/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4819	5	5	5	0.00
20/02/2012	R209 On 07-February-13			Bond Future	8.92	76.2185	76.3491	76.2185	0.00
20/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6559	7	7	7	0.00
20/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6370	6	6	6	0.00
20/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6755	7	7	7	0.00
20/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5765	6	6	6	0.00
20/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6140	6	6	6	0.00
20/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5948	6	6	6	0.00
20/02/2012	R210 On 03-May-12			Bond Future	139.24	139.2452	139.2421	139.2452	840.00
20/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	242	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	192	0	0	0	0.00
20/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	292	0	0	0	0.00
20/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.00	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
20/02/2012	R211 On 03-May-12			Bond Future	118.40	118.4062	118.3988	118.4062	480.00
20/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	199	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	249	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	149	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12			Bond Future	115.96	115.8576	115.9550	115.8576	2,842.00
20/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	655	1	1	1	0.00
20/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	605	1	1	1	0.00
20/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	705	1	1	1	0.00
20/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R213 On 03-May-12			Bond Future	8.69	85.6878	85.8175	85.6878	995.00
20/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5143	5	5	5	0.00
20/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5438	5	5	5	0.00
20/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4852	5	5	5	0.00
20/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	831	1	1	1	0.00
20/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	668	1	1	1	0.00
20/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	746	1	1	1	0.00
20/02/2012	R213 On 02-August-12			Bond Future	8.75	86.9725	87.1004	86.9725	0.00
20/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6593	7	7	7	0.00
20/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6833	7	7	7	0.00
20/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6355	6	6	6	0.00
20/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2881	3	3	3	0.00
20/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2613	3	3	3	0.00
20/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2744	3	3	3	0.00
20/02/2012	R213 On 01-November-12			Bond Future	8.82	84.7797	84.9138	84.7797	0.00
20/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6112	6	6	6	0.00
20/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6322	6	6	6	0.00
20/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5909	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4868	5	5	5	0.00
20/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4512	5	5	5	0.00
20/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4685	5	5	5	0.00
20/02/2012	R213 On 07-February-13			Bond Future	8.88	86.2643	86.3965	86.2643	0.00
20/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6725	7	7	7	0.00
20/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6927	7	7	7	0.00
20/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6530	6	7	6	0.00
20/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6019	6	6	6	0.00
20/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5649	6	6	6	0.00
20/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5829	6	6	6	0.00