



Derivatives Weekly Statistics Report

From: 26/03/2012 To: 26/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	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
26/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	AL7T On 03-May-12			Index Future	422.79	420.4700	422.7910	420.4700	16.00
26/03/2012	AL7T On 02-August-12			Index Future	428.90	426.5560	428.9030	426.5560	0.00
26/03/2012	ALBI On 03-May-12			Index Future	384.50	382.4880	384.5020	382.4880	897.00
26/03/2012	ALBI On 02-August-12			Index Future	390.06	388.0250	390.0610	388.0250	118.00
26/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	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
26/03/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CAAN On	30-March-12			Can-Do Future	0.00	0.0014	0.0000	0.0014	0.00
26/03/2012	CAAO On	30-March-12			Can-Do Future	0.21	0.1641	0.2050	0.1641	100,000.00
26/03/2012	CAAW On	20-April-12			Any day expiry	7.62	7.7275	7.6179	7.7275	0.00
26/03/2012	CAAW On	20-April-12	8.10	Call	Any day expiry	20	0	0	0	0.00
26/03/2012	CAAW On	20-April-12	8.15	Call	Any day expiry	17	0	0	0	0.00
26/03/2012	CAAW On	20-April-12	8.05	Call	Any day expiry	24	0	0	0	0.00
26/03/2012	CAAW On	20-April-12	8.05	Put	Any day expiry	456	0	0	0	0.00
26/03/2012	CAAW On	20-April-12	8.15	Put	Any day expiry	549	0	1	0	0.00
26/03/2012	CAAW On	20-April-12	8.10	Put	Any day expiry	502	0	1	0	0.00
26/03/2012	CAAX On	30-March-12			Can-Do Future	0.00	0.0049	0.0025	0.0049	12,500.00
26/03/2012	CAAY On	30-April-12			Can-Do Future	0.04	0.0577	0.0368	0.0577	12,500.00
26/03/2012	CAAZ On	18-June-12			Can-Do Future	0.08	0.1047	0.0800	0.1047	5,670.00
26/03/2012	CABA On	18-June-12			Can-Do Future	0.10	0.0981	0.1012	0.0981	8,000.00
26/03/2012	CABB On	18-June-12			Can-Do Future	0.11	0.1052	0.1051	0.1052	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0845	0.0789	0.0845	16,000.00
26/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0434	0.0395	0.0434	16,000.00
26/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	DAAA On 29-March-12			Any day expiry	7.59	7.7031	7.5940	7.7031	0.00
26/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	2	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	1	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	3	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	259	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	357	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	308	0	0	0	0.00
26/03/2012	DAAC On 30-March-12			Any day expiry	6.24	6.2837	6.2410	6.2837	0.00
26/03/2012	DAAC On 30-March-12	6.28	Call	Any day expiry	26	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.33	Call	Any day expiry	15	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.23	Call	Any day expiry	49	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.23	Put	Any day expiry	34	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.33	Put	Any day expiry	100	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.28	Put	Any day expiry	61	0	0	0	0.00
26/03/2012	GOVI On 03-May-12			GOVI	385.45	383.5100	385.4520	383.5100	200.00
26/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	34520	2	3	2	0.00
26/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	34420	2	3	2	0.00
26/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	34620	2	3	2	0.00
26/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
26/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
26/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	GOVI On 02-August-12			GOVI	391.03	389.0610	391.0250	389.0610	0.00
26/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	10250	0	1	0	0.00
26/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	10150	0	1	0	0.00
26/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	10350	0	1	0	0.00
26/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	1	0	1	0.00
26/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	1	0	1	0.00
26/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	1	0	1	0.00
26/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2012	IGOV On 03-May-12			Index Future	171.49	171.0310	171.4880	171.0310	546.00
26/03/2012	IGOV On 02-August-12			Index Future	173.97	173.5060	173.9680	173.5060	0.00
26/03/2012	ILBI On 03-May-12			Index Future	463.43	463.7800	463.4290	463.7800	0.00
26/03/2012	ILBI On 02-August-12			Index Future	470.05	470.4110	470.0530	470.4110	152.00
26/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
26/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
26/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3500	94.3600	94.3500	2,890.00
26/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	0.00
26/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.69	94.3000	94.3100	94.3000	0.00
26/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2400	94.2600	94.2400	44,760.00
26/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1200	94.1500	94.1200	840.00
26/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.8900	93.9600	93.8900	790.00

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26/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.6500	93.7500	93.6500	500.00
26/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.48	93.4100	93.5200	93.4100	1,700.00
26/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.72	93.1600	93.2800	93.1600	2,000.00
26/03/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.96	92.9100	93.0400	92.9100	0.00
26/03/2012	R157 On 03-May-12			Bond Future	6.78	121.5241	121.8022	121.5241	11,534.00
26/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4739	4	5	4	0.00
26/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4896	5	5	5	0.00
26/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4581	4	5	4	0.00
26/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	42	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	164	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	454	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	7.35	Call	Bond Future	1906	2	2	2	0.00
26/03/2012	R157 On 03-May-12	7.35	Put	Bond Future	48	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	567	1	1	1	1,500.00
26/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1111	1	1	1	1,500.00
26/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1830	2	2	2	0.00
26/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R157 On 02-August-12			Bond Future	6.87	123.2825	123.5642	123.2825	0.00
26/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3579	3	4	3	0.00
26/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3448	3	3	3	0.00
26/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3709	3	4	3	0.00
26/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	160	0	0	0	0.00
26/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	194	0	0	0	0.00
26/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	178	0	0	0	0.00
26/03/2012	R157 On 01-November-12			Bond Future	6.94	118.3846	118.6661	118.3846	0.00
26/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1434	1	1	1	0.00
26/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1510	1	2	1	0.00
26/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1360	1	1	1	0.00
26/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1318	1	1	1	0.00
26/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1186	1	1	1	0.00
26/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1251	1	1	1	0.00

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26/03/2012	R157 On 07-February-13			Bond Future	7.00	120.4305	120.7030	120.4305	0.00
26/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1141	1	1	1	0.00
26/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1199	1	1	1	0.00
26/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1085	1	1	1	0.00
26/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1861	2	2	2	0.00
26/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1718	2	2	2	0.00
26/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1789	2	2	2	0.00
26/03/2012	R186 On 03-May-12			Bond Future	8.40	120.6688	121.4794	120.6688	29,388.00
26/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5742	5	6	5	0.00
26/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6129	5	6	5	0.00
26/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	5361	5	5	5	0.00
26/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	354	0	0	0	2,250.00
26/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1058	1	1	1	750.00
26/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2367	2	2	2	0.00
26/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4620	4	5	4	0.00
26/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	495	1	0	1	2,250.00
26/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1417	2	1	2	750.00
26/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2933	4	3	4	0.00
26/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	352	1	0	1	0.00
26/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5153	6	5	6	0.00
26/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	246	0	0	0	0.00
26/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	295	0	0	0	0.00
26/03/2012	R186 On 02-August-12			Bond Future	8.48	117.1235	117.9459	117.1235	530.00
26/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5639	5	6	5	0.00
26/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5909	5	6	5	0.00
26/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3333	3	3	3	8,750.00
26/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5177	5	5	5	0.00
26/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5380	5	5	5	0.00
26/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1494	1	1	1	276.00
26/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1731	2	2	2	43.00
26/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5692	5	6	5	0.00
26/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3143	4	3	4	43.00
26/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8601	9	9	9	0.00

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26/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3366	4	3	4	0.00
26/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5454	6	5	6	0.00
26/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3523	4	4	4	276.00
26/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9367	10	9	10	0.00
26/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3005	3	3	3	0.00
26/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3179	4	3	4	0.00
26/03/2012	R186 On 01-November-12			Bond Future	8.55	118.9381	119.7724	118.9381	0.00
26/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6485	6	6	6	0.00
26/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6247	6	6	6	0.00
26/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6735	6	7	6	0.00
26/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4494	5	4	5	0.00
26/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4888	5	5	5	0.00
26/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4684	5	5	5	0.00
26/03/2012	R186 On 07-February-13			Bond Future	8.62	115.6969	116.5239	115.6969	0.00
26/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6027	6	6	6	0.00
26/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5819	5	6	5	0.00
26/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6238	6	6	6	0.00
26/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6877	7	7	7	0.00
26/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7354	8	7	8	0.00
26/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7113	8	7	8	0.00
26/03/2012	R189 On 03-May-12			Bond Future	215.55	215.7953	215.5548	215.7953	0.00
26/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	555	1	1	1	0.00
26/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	505	1	1	1	0.00
26/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	605	1	1	1	0.00
26/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R197 On 03-May-12			Bond Future	254.97	254.7498	254.9687	254.7498	1,019.00
26/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3969	4	4	4	0.00
26/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3919	4	4	4	0.00
26/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	4019	4	4	4	0.00
26/03/2012	R197 On 03-May-12	250.95	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
26/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 03-May-12			Bond Future	6.09	109.4485	109.6570	109.4485	1,658.00
26/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4018	4	4	4	0.00
26/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3900	4	4	4	0.00
26/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4137	4	4	4	0.00
26/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 02-August-12			Bond Future	6.12	106.6262	106.8358	106.6262	0.00
26/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3103	3	3	3	0.00
26/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3000	3	3	3	0.00
26/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3206	3	3	3	0.00
26/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	40	0	0	0	0.00
26/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	52	0	0	0	0.00
26/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	46	0	0	0	0.00
26/03/2012	R201 On 01-November-12			Bond Future	6.10	108.2769	108.4857	108.2769	0.00
26/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1328	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1395	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1263	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	559	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	490	1	0	1	0.00
26/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	524	1	1	1	0.00
26/03/2012	R201 On 07-February-13			Bond Future	6.05	105.7326	105.9322	105.7326	0.00
26/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1092	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1144	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1041	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	772	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	734	1	1	1	0.00
26/03/2012	R202 On 03-May-12			Bond Future	189.36	188.4722	189.3560	188.4722	36,952.00
26/03/2012	R202 On 03-May-12	190.00	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
26/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	694	2	1	2	0.00
26/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	594	1	1	1	0.00
26/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	644	2	1	2	0.00
26/03/2012	R203 On 03-May-12			Bond Future	7.37	104.6742	105.0439	104.6742	3,524.00
26/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5954	6	6	6	0.00
26/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6161	6	6	6	0.00
26/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5747	5	6	5	0.00
26/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	202	0	0	0	4,200.00
26/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2085	2	2	2	0.00
26/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	373	0	0	0	1,400.00
26/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	970	1	1	1	0.00
26/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	600	1	1	1	1,400.00
26/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	174	0	0	0	4,200.00
26/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1347	2	1	2	0.00
26/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	2	0	0	0	0.00
26/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1856	2	2	2	0.00
26/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	0	0	0.00
26/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	1	0	0	0	0.00
26/03/2012	R203 On 02-August-12			Bond Future	7.46	106.1886	106.5592	106.1886	0.00
26/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4759	4	5	4	0.00
26/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4930	5	5	5	0.00
26/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4589	4	5	4	0.00
26/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	450	1	0	1	0.00
26/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	386	0	0	0	0.00
26/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	418	0	0	0	0.00
26/03/2012	R203 On 01-November-12			Bond Future	7.53	103.6709	104.0452	103.6709	0.00
26/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2681	2	3	2	0.00
26/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2567	2	3	2	0.00
26/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2800	3	3	3	0.00
26/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1714	2	2	2	0.00
26/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1885	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
26/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1797	2	2	2	0.00
26/03/2012	R203 On 07-February-13			Bond Future	7.61	105.4643	105.8310	105.4643	0.00
26/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	876	1	1	1	0.00
26/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	923	1	1	1	0.00
26/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	830	1	1	1	0.00
26/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5456	6	5	6	0.00
26/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5142	5	5	5	0.00
26/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5299	6	5	6	0.00
26/03/2012	R204 On 03-May-12			Bond Future	7.66	104.3465	104.7698	104.3465	3,396.00
26/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5469	5	5	5	0.00
26/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5707	5	6	5	0.00
26/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	66	0	0	0	550.00
26/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1194	1	1	1	0.00
26/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5231	5	5	5	0.00
26/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	16	0	0	0	0.00
26/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3549	4	4	4	0.00
26/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	724	1	1	1	550.00
26/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	9	0	0	0	0.00
26/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	13	0	0	0	0.00
26/03/2012	R204 On 02-August-12			Bond Future	7.75	101.8231	102.2565	101.8231	0.00
26/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4499	4	4	4	0.00
26/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4318	4	4	4	0.00
26/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4681	4	5	4	0.00
26/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	776	1	1	1	0.00
26/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	891	1	1	1	0.00
26/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	833	1	1	1	0.00
26/03/2012	R204 On 01-November-12			Bond Future	7.83	103.4034	103.8359	103.4034	0.00
26/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3172	3	3	3	0.00
26/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3308	3	3	3	0.00
26/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3042	3	3	3	0.00
26/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2447	3	2	3	0.00
26/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2236	2	2	2	0.00
26/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2338	3	2	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
26/03/2012	R204 On 07-February-13			Bond Future	7.91	101.1533	101.5827	101.1533	0.00
26/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3369	3	3	3	0.00
26/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3249	3	3	3	0.00
26/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3491	3	3	3	0.00
26/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2827	3	3	3	0.00
26/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3046	3	3	3	0.00
26/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2935	3	3	3	0.00
26/03/2012	R206 On 03-May-12			Bond Future	5.87	104.7779	104.9165	104.7779	890.00
26/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2584	2	3	2	0.00
26/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2662	3	3	3	0.00
26/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2506	2	3	2	0.00
26/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R206 On 02-August-12			Bond Future	5.88	102.5312	102.6705	102.5312	0.00
26/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1894	2	2	2	0.00
26/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1958	2	2	2	0.00
26/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1830	2	2	2	0.00
26/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	24	0	0	0	0.00
26/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	17	0	0	0	0.00
26/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	21	0	0	0	0.00
26/03/2012	R206 On 01-November-12			Bond Future	5.78	104.1192	104.2574	104.1192	0.00
26/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	590	1	1	1	0.00
26/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	556	0	1	0	0.00
26/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	625	1	1	1	0.00
26/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	319	0	0	0	0.00
26/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	365	0	0	0	0.00
26/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	342	0	0	0	0.00
26/03/2012	R206 On 07-February-13			Bond Future	5.58	102.1511	102.2779	102.1511	0.00
26/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	645	1	1	1	0.00
26/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	675	1	1	1	0.00
26/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	616	1	1	1	0.00
26/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	283	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
26/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	252	0	0	0	0.00
26/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	267	0	0	0	0.00
26/03/2012	R207 On 03-May-12			Bond Future	7.86	98.3125	98.7675	98.3125	21,226.00
26/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4825	4	5	4	0.00
26/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5077	5	5	5	0.00
26/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4574	4	5	4	0.00
26/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	254	0	0	0	2,400.00
26/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	541	0	1	0	800.00
26/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1463	1	1	1	0.00
26/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2658	2	3	2	0.00
26/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	264	0	0	0	2,400.00
26/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	704	1	1	1	800.00
26/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1736	2	2	2	0.00
26/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	53	0	0	0	0.00
26/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2587	3	3	3	0.00
26/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	34	0	0	0	0.00
26/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	42	0	0	0	0.00
26/03/2012	R207 On 02-August-12			Bond Future	7.95	96.0973	96.5603	96.0973	0.00
26/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5074	5	5	5	0.00
26/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4879	5	5	5	0.00
26/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5271	5	5	5	0.00
26/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	824	1	1	1	0.00
26/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	943	1	1	1	0.00
26/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	882	1	1	1	0.00
26/03/2012	R207 On 01-November-12			Bond Future	8.03	97.5859	98.0513	97.5859	0.00
26/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3652	3	4	3	0.00
26/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3802	4	4	4	0.00
26/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3508	3	4	3	0.00
26/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2601	3	3	3	0.00
26/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2378	3	2	3	0.00
26/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2486	3	2	3	0.00
26/03/2012	R207 On 07-February-13			Bond Future	8.11	95.6281	96.0886	95.6281	0.00
26/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3927	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3794	4	4	4	0.00
26/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4067	4	4	4	0.00
26/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3084	3	3	3	0.00
26/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3313	4	3	4	0.00
26/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3195	3	3	3	0.00
26/03/2012	R208 On 03-May-12			Bond Future	7.92	92.7814	93.3017	92.7814	9,510.00
26/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6209	6	6	6	0.00
26/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6479	6	6	6	0.00
26/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5939	5	6	5	0.00
26/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	269	0	0	0	3,000.00
26/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	573	0	1	0	1,000.00
26/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1551	1	2	1	0.00
26/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2821	2	3	2	0.00
26/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	302	0	0	0	3,000.00
26/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	793	1	1	1	1,000.00
26/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1924	2	2	2	0.00
26/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	25	0	0	0	0.00
26/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2852	3	3	3	0.00
26/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	16	0	0	0	0.00
26/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	20	0	0	0	0.00
26/03/2012	R208 On 02-August-12			Bond Future	8.00	94.1211	94.6519	94.1211	0.00
26/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5289	5	5	5	0.00
26/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5498	5	5	5	0.00
26/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5083	5	5	5	0.00
26/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1114	1	1	1	0.00
26/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	977	1	1	1	0.00
26/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1	1	0.00
26/03/2012	R208 On 01-November-12			Bond Future	8.07	92.1832	92.7181	92.1832	0.00
26/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3849	4	4	4	0.00
26/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3697	3	4	3	0.00
26/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4009	4	4	4	0.00
26/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2724	3	3	3	0.00
26/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2975	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
26/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2845	3	3	3	0.00
26/03/2012	R208 On 07-February-13			Bond Future	8.15	93.7764	94.3080	93.7764	0.00
26/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3508	3	4	3	0.00
26/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3641	3	4	3	0.00
26/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3379	3	3	3	0.00
26/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4476	5	4	5	0.00
26/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4177	4	4	4	0.00
26/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4324	5	4	5	0.00
26/03/2012	R209 On 03-May-12			Bond Future	8.83	74.4322	75.1098	74.4322	2,998.00
26/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2349	2	2	2	0.00
26/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2116	2	2	2	0.00
26/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2595	2	3	2	0.00
26/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	915	1	1	1	0.00
26/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1199	2	1	2	0.00
26/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1049	1	1	1	0.00
26/03/2012	R209 On 02-August-12			Bond Future	8.90	75.5045	76.1884	75.5045	0.00
26/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5265	5	5	5	0.00
26/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5044	5	5	5	0.00
26/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5491	5	5	5	0.00
26/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2517	3	3	3	0.00
26/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2801	3	3	3	0.00
26/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2655	3	3	3	0.00
26/03/2012	R209 On 01-November-12			Bond Future	8.97	73.5322	74.2230	73.5322	0.00
26/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5050	5	5	5	0.00
26/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5238	5	5	5	0.00
26/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4864	5	5	5	0.00
26/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4987	5	5	5	0.00
26/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4600	5	5	5	0.00
26/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4791	5	5	5	0.00
26/03/2012	R209 On 07-February-13			Bond Future	9.03	74.8056	75.4953	74.8056	0.00
26/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5741	5	6	5	0.00
26/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5562	5	6	5	0.00
26/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5923	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
26/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5787	6	6	6	0.00
26/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6186	7	6	7	0.00
26/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5983	6	6	6	0.00
26/03/2012	R210 On 03-May-12			Bond Future	140.29	139.5626	140.2907	139.5626	820.00
26/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1291	1	1	1	0.00
26/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1241	1	1	1	0.00
26/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1341	1	1	1	0.00
26/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R211 On 03-May-12			Bond Future	118.49	118.4987	118.4892	118.4987	480.00
26/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	289	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	339	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	239	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R212 On 03-May-12			Bond Future	116.51	116.4141	116.5090	116.4141	2,752.00
26/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1209	1	1	1	0.00
26/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	1159	1	1	1	0.00
26/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1259	1	1	1	0.00
26/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R213 On 03-May-12			Bond Future	8.74	84.6533	85.3489	84.6533	4,359.00
26/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4308	4	4	4	0.00
26/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4623	4	5	4	0.00
26/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3999	4	4	4	0.00
26/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	447	1	0	1	0.00
26/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	322	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
26/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	380	1	0	1	0.00
26/03/2012	R213 On 02-August-12			Bond Future	8.82	85.8813	86.5826	85.8813	0.00
26/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5763	5	6	5	0.00
26/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6004	6	6	6	0.00
26/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5526	5	6	5	0.00
26/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2570	3	3	3	0.00
26/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2302	3	2	3	0.00
26/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2432	3	2	3	0.00
26/03/2012	R213 On 01-November-12			Bond Future	8.89	83.6721	84.3794	83.6721	0.00
26/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5461	5	5	5	0.00
26/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5667	5	6	5	0.00
26/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5264	5	5	5	0.00
26/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4758	5	5	5	0.00
26/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4391	5	4	5	0.00
26/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4569	5	5	5	0.00
26/03/2012	R213 On 07-February-13			Bond Future	8.96	85.1189	85.8310	85.1189	0.00
26/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6070	6	6	6	0.00
26/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6262	6	6	6	0.00
26/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5882	6	6	6	0.00
26/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5936	6	6	6	0.00
26/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5550	6	6	6	0.00
26/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5740	6	6	6	0.00
26/03/2012	R214 On 03-May-12			Bond Future	8.88	75.9309	76.6370	75.9309	1,500.00
26/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	709	1	1	1	0.00
26/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	543	1	1	1	0.00
26/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	626	1	1	1	0.00
26/03/2012	R214 On 02-August-12			Bond Future	8.94	77.0265	77.7392	77.0265	0.00
26/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 02-August-12	8.79	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
26/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1261	2	1	2	0.00
26/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1095	2	1	2	0.00
26/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1178	2	1	2	0.00