



Derivatives Weekly Statistics Report

From: 16/04/2012 To: 16/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	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
16/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	AL7T On 03-May-12			Index Future	422.69	422.5400	422.6920	422.5400	13.00
16/04/2012	AL7T On 02-August-12			Index Future	428.69	428.5480	428.6890	428.5480	0.00
16/04/2012	ALBI On 03-May-12			Index Future	384.25	384.0300	384.2540	384.0300	899.00
16/04/2012	ALBI On 02-August-12			Index Future	389.71	389.4910	389.7050	389.4910	118.00
16/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	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
16/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CAAW On 20-April-12			Any day expiry	7.96	7.9395	7.9639	7.9395	0.00
16/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	16	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	25	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	10	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	196	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	111	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	152	0	0	0	0.00
16/04/2012	CAAY On 30-April-12			Can-Do Future	0.09	0.0832	0.0855	0.0832	12,500.00
16/04/2012	CAAZ On 18-June-12			Can-Do Future	0.16	0.1551	0.1647	0.1551	5,670.00
16/04/2012	CABA On 18-June-12			Can-Do Future	0.21	0.2033	0.2115	0.2033	8,000.00
16/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0120	0.0116	0.0120	8,000.00
16/04/2012	CABC On 18-June-12			Can-Do Future	0.21	0.2166	0.2096	0.2166	16,000.00
16/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0061	0.0055	0.0061	16,000.00
16/04/2012	CES1 On 20-April-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
16/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	DAAE On 30-April-12			Any day expiry	6.53	6.5534	6.5279	6.5534	1,000.00
16/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	77	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	111	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	50	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	72	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	33	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	49	0	0	0	0.00
16/04/2012	DAAF On 30-April-12			Any day expiry	8.25	8.2336	8.2478	8.2336	1,000.00
16/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	259	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	215	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	305	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	7	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	17	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	11	0	0	0	0.00
16/04/2012	GOVI On 03-May-12			GOVI	385.28	385.0690	385.2830	385.0690	205.00
16/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	32830	3	3	3	0.00
16/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	32730	3	3	3	0.00
16/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	32930	3	3	3	0.00
16/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12			GOVI	390.75	390.5440	390.7490	390.5440	26.00
16/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	7490	1	1	1	0.00
16/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	7390	1	1	1	0.00
16/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	7590	1	1	1	0.00
16/04/2012	GOVI On 02-August-12	389.99	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
16/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
16/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2012	IGOV On 03-May-12			Index Future	172.91	172.9340	172.9070	172.9340	563.00
16/04/2012	IGOV On 02-August-12			Index Future	175.36	175.3930	175.3600	175.3930	0.00
16/04/2012	ILBI On 03-May-12			Index Future	468.55	468.0000	468.5490	468.0000	0.00
16/04/2012	ILBI On 02-August-12			Index Future	475.21	474.6500	475.2060	474.6500	169.00
16/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
16/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
16/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	2,890.00
16/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
16/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	0.00
16/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	44,760.00
16/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	840.00
16/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	94.0100	93.9900	94.0100	790.00
16/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.8200	93.7900	93.8200	500.00
16/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6200	93.5900	93.6200	1,700.00
16/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.62	93.4200	93.3800	93.4200	1,500.00
16/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.83	93.2100	93.1700	93.2100	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
16/04/2012	R157 On 03-May-12			Bond Future	6.73	121.9748	121.9782	121.9748	12,719.00
16/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4915	5	5	5	0.00
16/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5072	5	5	5	0.00
16/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4757	5	5	5	0.00
16/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	6	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	70	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2037	2	2	2	0.00
16/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	354	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	291	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	3	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	841	1	1	1	1,500.00
16/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1618	2	2	2	0.00
16/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 02-August-12			Bond Future	6.82	123.7115	123.7085	123.7115	108.00
16/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3590	4	4	4	0.00
16/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3449	3	3	3	0.00
16/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3731	4	4	4	0.00
16/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	38	0	0	0	0.00
16/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	51	0	0	0	0.00
16/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	44	0	0	0	0.00
16/04/2012	R157 On 01-November-12			Bond Future	6.89	118.8072	118.8072	118.8072	0.00
16/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1347	1	1	1	0.00
16/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1427	1	1	1	0.00
16/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1270	1	1	1	0.00
16/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1087	1	1	1	0.00
16/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	962	1	1	1	0.00
16/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1023	1	1	1	0.00
16/04/2012	R157 On 07-February-13			Bond Future	6.96	120.8255	120.8203	120.8255	0.00
16/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1111	1	1	1	0.00
16/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1169	1	1	1	0.00
16/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1054	1	1	1	0.00

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16/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1713	2	2	2	0.00
16/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1571	2	2	2	0.00
16/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1641	2	2	2	0.00
16/04/2012	R186 On 03-May-12			Bond Future	8.44	121.0405	121.0964	121.0405	30,792.00
16/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5175	5	5	5	0.00
16/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5584	6	6	6	0.00
16/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4771	5	5	5	0.00
16/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	92	0	0	0	2,250.00
16/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3985	4	4	4	0.00
16/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	514	1	1	1	750.00
16/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1660	2	2	2	0.00
16/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1093	1	1	1	750.00
16/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	243	0	0	0	2,250.00
16/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	2772	3	3	3	0.00
16/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	145	0	0	0	0.00
16/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5274	5	5	5	0.00
16/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	84	0	0	0	0.00
16/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	111	0	0	0	0.00
16/04/2012	R186 On 02-August-12			Bond Future	8.52	117.4788	117.5336	117.4788	790.00
16/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4622	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4894	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2376	2	2	2	8,750.00
16/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4158	4	4	4	0.00
16/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4361	4	4	4	0.00
16/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	816	1	1	1	276.00
16/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	996	1	1	1	43.00
16/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4676	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	1572	2	2	2	199.00
16/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	6048	6	6	6	0.00
16/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1804	2	2	2	199.00
16/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2539	3	3	3	43.00
16/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	6495	7	6	7	0.00
16/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8279	8	8	8	0.00

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16/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	2760	3	3	3	0.00
16/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	4909	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	2916	3	3	3	276.00
16/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9101	9	9	9	0.00
16/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2402	2	2	2	0.00
16/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2574	3	3	3	0.00
16/04/2012	R186 On 01-November-12			Bond Future	8.60	119.2869	119.3407	119.2869	0.00
16/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5891	6	6	6	0.00
16/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5656	6	6	6	0.00
16/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6136	6	6	6	0.00
16/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4327	4	4	4	0.00
16/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4729	5	5	5	0.00
16/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4521	5	5	5	0.00
16/04/2012	R186 On 07-February-13			Bond Future	8.67	116.0126	116.0653	116.0126	0.00
16/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5376	5	5	5	0.00
16/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5582	6	6	6	0.00
16/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5174	5	5	5	0.00
16/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7168	7	7	7	0.00
16/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6680	7	7	7	0.00
16/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	6921	7	7	7	0.00
16/04/2012	R189 On 03-May-12			Bond Future	215.38	215.3778	215.3838	215.3778	0.00
16/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	384	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	334	0	0	0	0.00
16/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	434	0	0	0	0.00
16/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12			Bond Future	218.44	218.0000	218.4396	218.0000	44.00
16/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	440	0	0	0	0.00
16/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	390	0	0	0	0.00
16/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	490	0	0	0	0.00
16/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12	218.05	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
16/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12			Bond Future	258.39	258.3709	258.3950	258.3709	1,044.00
16/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7395	7	7	7	0.00
16/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7345	7	7	7	0.00
16/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7445	7	7	7	0.00
16/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12			Bond Future	256.87	257.0000	256.8717	257.0000	257.00
16/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	178	0	0	0	0.00
16/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	78	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	128	0	0	0	0.00
16/04/2012	R201 On 03-May-12			Bond Future	6.05	109.7738	109.7738	109.7738	1,845.00
16/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4135	4	4	4	0.00
16/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4253	4	4	4	0.00
16/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4017	4	4	4	0.00
16/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 02-August-12			Bond Future	6.08	106.9284	106.9262	106.9284	37.00
16/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3152	3	3	3	0.00
16/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3045	3	3	3	0.00
16/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3260	3	3	3	0.00
16/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	4	0	0	0	0.00
16/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	6	0	0	0	0.00
16/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	4	0	0	0	0.00
16/04/2012	R201 On 01-November-12			Bond Future	6.06	108.5731	108.5710	108.5731	0.00
16/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1284	1	1	1	0.00
16/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1355	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
16/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1215	1	1	1	0.00
16/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	426	0	0	0	0.00
16/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	365	0	0	0	0.00
16/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	395	0	0	0	0.00
16/04/2012	R201 On 07-February-13			Bond Future	6.01	106.0036	105.9983	106.0036	0.00
16/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1089	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1036	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1143	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	630	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	701	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	665	1	1	1	0.00
16/04/2012	R202 On 03-May-12			Bond Future	190.29	190.2732	190.2928	190.2732	37,085.00
16/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	293	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	243	0	0	0	0.00
16/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	343	0	0	0	0.00
16/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 03-May-12			Bond Future	7.34	105.1823	105.1868	105.1823	3,923.00
16/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6096	6	6	6	0.00
16/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6303	6	6	6	0.00
16/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5888	6	6	6	0.00
16/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	91	0	0	0	4,200.00
16/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	227	0	0	0	1,400.00
16/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	844	1	1	1	0.00
16/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2098	2	2	2	0.00
16/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	45	0	0	0	4,200.00
16/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	331	0	0	0	1,400.00
16/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1058	1	1	1	0.00
16/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1602	2	2	2	0.00
16/04/2012	R203 On 03-May-12	8.80	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
16/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 02-August-12			Bond Future	7.43	106.6745	106.6788	106.6745	71.00
16/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4669	5	5	5	0.00
16/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4848	5	5	5	0.00
16/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4489	4	4	4	0.00
16/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	231	0	0	0	0.00
16/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	185	0	0	0	0.00
16/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	208	0	0	0	0.00
16/04/2012	R203 On 01-November-12			Bond Future	7.50	104.1595	104.1595	104.1595	0.00
16/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2581	3	3	3	0.00
16/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2461	2	2	2	0.00
16/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2702	3	3	3	0.00
16/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1502	2	2	2	0.00
16/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1665	2	2	2	0.00
16/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1583	2	2	2	0.00
16/04/2012	R203 On 07-February-13			Bond Future	7.59	105.9277	105.9239	105.9277	0.00
16/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	736	1	1	1	0.00
16/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	693	1	1	1	0.00
16/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	781	1	1	1	0.00
16/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4907	5	5	5	0.00
16/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5227	5	5	5	0.00
16/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5066	5	5	5	0.00
16/04/2012	R204 On 03-May-12			Bond Future	7.64	104.8578	104.8630	104.8578	3,658.00
16/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5550	6	6	6	0.00
16/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5791	6	6	6	0.00
16/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5308	5	5	5	0.00
16/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	11	0	0	0	550.00
16/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	983	1	1	1	0.00
16/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	420	0	0	0	550.00
16/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3400	3	3	3	0.00
16/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 03-May-12	8.75	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
16/04/2012	R204 On 02-August-12			Bond Future	7.74	102.3214	102.3214	102.3214	99.00
16/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4242	4	4	4	0.00
16/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4051	4	4	4	0.00
16/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4437	4	4	4	0.00
16/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	468	0	0	0	0.00
16/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	559	1	1	1	0.00
16/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	511	1	1	1	0.00
16/04/2012	R204 On 01-November-12			Bond Future	7.81	103.8938	103.8986	103.8938	0.00
16/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3021	3	3	3	0.00
16/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3159	3	3	3	0.00
16/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2885	3	3	3	0.00
16/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2227	2	2	2	0.00
16/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2024	2	2	2	0.00
16/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2124	2	2	2	0.00
16/04/2012	R204 On 07-February-13			Bond Future	7.90	101.6244	101.6244	101.6244	0.00
16/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3191	3	3	3	0.00
16/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3319	3	3	3	0.00
16/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3071	3	3	3	0.00
16/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2826	3	3	3	0.00
16/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2613	3	3	3	0.00
16/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2715	3	3	3	0.00
16/04/2012	R206 On 03-May-12			Bond Future	5.78	105.0667	105.0667	105.0667	1,000.00
16/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2734	3	3	3	0.00
16/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2656	3	3	3	0.00
16/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2812	3	3	3	0.00
16/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 02-August-12			Bond Future	5.79	102.7963	102.7935	102.7963	18.00
16/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1997	2	2	2	0.00
16/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2064	2	2	2	0.00
16/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1930	2	2	2	0.00
16/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	1	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
16/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 01-November-12			Bond Future	5.68	104.3797	104.3774	104.3797	0.00
16/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	590	1	1	1	0.00
16/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	552	1	1	1	0.00
16/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	630	1	1	1	0.00
16/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	204	0	0	0	0.00
16/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	241	0	0	0	0.00
16/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	222	0	0	0	0.00
16/04/2012	R206 On 07-February-13			Bond Future	5.47	102.3851	102.3788	102.3851	0.00
16/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	691	1	1	1	0.00
16/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	660	1	1	1	0.00
16/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	723	1	1	1	0.00
16/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	199	0	0	0	0.00
16/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	226	0	0	0	0.00
16/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	212	0	0	0	0.00
16/04/2012	R207 On 03-May-12			Bond Future	7.85	98.8288	98.8343	98.8288	21,736.00
16/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4853	5	5	5	0.00
16/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5112	5	5	5	0.00
16/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4593	5	5	5	0.00
16/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	93	0	0	0	2,400.00
16/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2544	3	3	3	0.00
16/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	301	0	0	0	800.00
16/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1222	1	1	1	0.00
16/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	396	0	0	0	800.00
16/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	83	0	0	0	2,400.00
16/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1429	1	1	1	0.00
16/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	5	0	0	0	0.00
16/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2359	2	2	2	0.00
16/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
16/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	4	0	0	0	0.00
16/04/2012	R207 On 02-August-12			Bond Future	7.95	96.5982	96.5982	96.5982	210.00
16/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4773	5	5	5	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
16/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4567	5	5	5	0.00
16/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4982	5	5	5	0.00
16/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	498	1	0	1	0.00
16/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	593	1	1	1	0.00
16/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	544	1	1	1	0.00
16/04/2012	R207 On 01-November-12			Bond Future	8.02	98.0880	98.0880	98.0880	0.00
16/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3476	3	3	3	0.00
16/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3628	4	4	4	0.00
16/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3326	3	3	3	0.00
16/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2382	2	2	2	0.00
16/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2167	2	2	2	0.00
16/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2273	2	2	2	0.00
16/04/2012	R207 On 07-February-13			Bond Future	8.10	96.1089	96.1089	96.1089	0.00
16/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3682	4	4	4	0.00
16/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3824	4	4	4	0.00
16/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3548	4	4	4	0.00
16/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3047	3	3	3	0.00
16/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2820	3	3	3	0.00
16/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2929	3	3	3	0.00
16/04/2012	R208 On 03-May-12			Bond Future	7.94	93.2057	93.1758	93.2057	10,019.00
16/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6065	6	6	6	0.00
16/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6338	6	6	6	0.00
16/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5790	6	6	6	0.00
16/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	84	0	0	0	3,000.00
16/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2521	3	3	3	0.00
16/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	276	0	0	0	1,000.00
16/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1171	1	1	1	0.00
16/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	539	1	1	1	1,000.00
16/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	128	0	0	0	3,000.00
16/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1753	2	2	2	0.00
16/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	2	0	0	0	0.00
16/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2793	3	3	3	0.00
16/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00

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16/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	2	0	0	0	0.00
16/04/2012	R208 On 02-August-12			Bond Future	8.03	94.5291	94.4998	94.5291	336.00
16/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4807	5	5	5	0.00
16/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5025	5	5	5	0.00
16/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4592	5	5	5	0.00
16/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	775	1	1	1	0.00
16/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	656	1	1	1	0.00
16/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	713	1	1	1	0.00
16/04/2012	R208 On 01-November-12			Bond Future	8.10	92.5868	92.5583	92.5868	0.00
16/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3517	4	4	4	0.00
16/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3365	3	3	3	0.00
16/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3676	4	4	4	0.00
16/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2551	3	3	3	0.00
16/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2803	3	3	3	0.00
16/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2673	3	3	3	0.00
16/04/2012	R208 On 07-February-13			Bond Future	8.18	94.1581	94.1304	94.1581	0.00
16/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3147	3	3	3	0.00
16/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3019	3	3	3	0.00
16/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3277	3	3	3	0.00
16/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3990	4	4	4	0.00
16/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4294	4	4	4	0.00
16/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4141	4	4	4	0.00
16/04/2012	R209 On 03-May-12			Bond Future	8.88	74.6803	74.7270	74.6803	3,050.00
16/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1700	2	2	2	0.00
16/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1947	2	2	2	0.00
16/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1472	2	1	2	0.00
16/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	938	1	1	1	0.00
16/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	650	1	1	1	0.00
16/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	783	1	1	1	0.00
16/04/2012	R209 On 02-August-12			Bond Future	8.96	75.7415	75.7876	75.7415	0.00
16/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4351	4	4	4	0.00
16/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4128	4	4	4	0.00
16/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4579	5	5	5	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
16/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2005	2	2	2	0.00
16/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2285	2	2	2	0.00
16/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2141	2	2	2	0.00
16/04/2012	R209 On 01-November-12			Bond Future	9.02	73.7664	73.8118	73.7664	0.00
16/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4527	5	5	5	0.00
16/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4712	5	5	5	0.00
16/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4346	4	4	4	0.00
16/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4880	5	5	5	0.00
16/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4485	5	4	5	0.00
16/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4679	5	5	5	0.00
16/04/2012	R209 On 07-February-13			Bond Future	9.09	75.0219	75.0593	75.0219	0.00
16/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5149	5	5	5	0.00
16/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5327	5	5	5	0.00
16/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4974	5	5	5	0.00
16/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6034	6	6	6	0.00
16/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5627	6	6	6	0.00
16/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5827	6	6	6	0.00
16/04/2012	R210 On 03-May-12			Bond Future	141.10	140.8970	141.0956	140.8970	925.00
16/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2096	2	2	2	0.00
16/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2146	2	2	2	0.00
16/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2046	2	2	2	0.00
16/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12			Bond Future	143.10	143.0000	143.0974	143.0000	80.00
16/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	97	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	47	0	0	0	0.00
16/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	147	0	0	0	0.00
16/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12			Bond Future	119.46	119.4531	119.4601	119.4531	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1260	1	1	1	0.00
16/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1210	1	1	1	0.00
16/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1310	1	1	1	0.00
16/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12			Bond Future	119.76	120.0000	119.7581	120.0000	0.00
16/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	292	0	0	0	0.00
16/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	192	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	242	0	0	0	0.00
16/04/2012	R212 On 03-May-12			Bond Future	117.80	118.1983	117.8048	118.1983	2,902.00
16/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2505	3	3	3	0.00
16/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2555	3	3	3	0.00
16/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2455	3	2	3	0.00
16/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12			Bond Future	117.94	118.0000	117.9429	118.0000	30.00
16/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	7	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	107	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	57	0	0	0	0.00
16/04/2012	R213 On 03-May-12			Bond Future	8.79	84.8762	84.9640	84.8762	4,435.00
16/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3725	4	4	4	0.00
16/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3398	3	3	3	0.00
16/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4057	4	4	4	0.00
16/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	141	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
16/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	231	0	0	0	0.00
16/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	182	0	0	0	0.00
16/04/2012	R213 On 02-August-12			Bond Future	8.87	86.0853	86.1718	86.0853	13.00
16/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4834	5	5	5	0.00
16/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5080	5	5	5	0.00
16/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4594	5	5	5	0.00
16/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2048	2	2	2	0.00
16/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1788	2	2	2	0.00
16/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1914	2	2	2	0.00
16/04/2012	R213 On 01-November-12			Bond Future	8.94	83.8732	83.9586	83.8732	0.00
16/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4917	5	5	5	0.00
16/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5119	5	5	5	0.00
16/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4724	5	5	5	0.00
16/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4639	5	5	5	0.00
16/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4264	4	4	4	0.00
16/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4445	5	4	5	0.00
16/04/2012	R213 On 07-February-13			Bond Future	9.02	85.2942	85.3858	85.2942	0.00
16/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5453	5	5	5	0.00
16/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5641	6	6	6	0.00
16/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5269	5	5	5	0.00
16/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5768	6	6	6	0.00
16/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5374	5	5	5	0.00
16/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5568	6	6	6	0.00
16/04/2012	R214 On 03-May-12			Bond Future	8.94	76.0680	76.1165	76.0680	1,530.00
16/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1064	1	1	1	0.00
16/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1230	1	1	1	0.00
16/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1147	1	1	1	0.00
16/04/2012	R214 On 02-August-12			Bond Future	9.01	77.1458	77.1936	77.1458	0.00
16/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00

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16/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1806	2	2	2	0.00
16/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1641	2	2	2	0.00
16/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1723	2	2	2	0.00