



Derivatives Weekly Statistics Report

From: 23/01/2012 To: 23/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	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
23/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	AL7T On 02-February-12			Index Future	415.25	414.4120	415.2510	414.4120	16.00
23/01/2012	AL7T On 03-May-12			Index Future	421.10	420.2630	421.1020	420.2630	0.00
23/01/2012	ALBI On 02-February-12			Index Future	378.39	377.8320	378.3900	377.8320	1,044.00
23/01/2012	ALBI On 03-May-12			Index Future	383.72	383.1670	383.7210	383.1670	0.00
23/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	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
23/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CAAN On 30-March-12			Can-Do Future	0.19	0.2089	0.1928	0.2089	100,000.00
23/01/2012	CAAO On 30-March-12			Can-Do Future	0.12	0.1151	0.1225	0.1151	100,000.00
23/01/2012	CAAS On 31-January-12			Can-Do Future	0.08	0.0765	0.0765	0.0765	12,500.00
23/01/2012	CAAT On 29-February-12			Can-Do Future	0.11	0.1163	0.1081	0.1163	12,500.00
23/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0109	0.0092	0.0109	19,481.00
23/01/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0539	0.0588	0.0539	12,987.00
23/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
23/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CS33 On 15-September-33			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
23/01/2012	GOVI On 02-February-12			GOVI	379.34	378.7590	379.3390	378.7590	185.00
23/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	103390	10	10	10	0.00
23/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	103290	10	10	10	0.00
23/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	103490	10	10	10	0.00
23/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 03-May-12			GOVI	384.68	384.1080	384.6830	384.1080	0.00
23/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	26830	2	3	2	0.00
23/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	26730	2	3	2	0.00
23/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	26930	2	3	2	0.00
23/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
23/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2012	IGOV On 02-February-12			Index Future	167.89	167.8100	167.8910	167.8100	513.00
23/01/2012	IGOV On 03-May-12			Index Future	170.26	170.1790	170.2570	170.1790	0.00
23/01/2012	ILBI On 02-February-12			Index Future	455.11	455.1100	455.1100	455.1100	88.00
23/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
23/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	2,390.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	JBAF On	18-April-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00
23/01/2012	JBAF On	16-May-12			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	0.00
23/01/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.69	94.3000	94.3100	94.3000	2,890.00
23/01/2012	JBAF On	18-July-12			Jibar Tradeable Future	5.72	94.2600	94.2800	94.2600	0.00
23/01/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.80	94.1900	94.2000	94.1900	44,760.00
23/01/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.95	94.0200	94.0500	94.0200	990.00
23/01/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.11	93.8500	93.8900	93.8500	790.00
23/01/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.32	93.6500	93.6800	93.6500	1,250.00
23/01/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.55	93.4100	93.4500	93.4100	1,500.00
23/01/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.75	93.2100	93.2500	93.2100	500.00
23/01/2012	JN02 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/01/2012	JN02 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN02 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
23/01/2012	JN02 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN02 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
23/01/2012	JN02 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN02 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/01/2012	JN05 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
23/01/2012	JN05 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
23/01/2012	JN05 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/01/2012	JN10 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
23/01/2012	JN10 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
23/01/2012	JN10 On	02-February-12	7.50	Put	JNOTE	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
23/01/2012	OTH1 On 02-February-12			Index Future	372.68	372.2260	372.6810	372.2260	0.00
23/01/2012	R157 On 02-February-12			Bond Future	6.67	126.7505	126.9004	126.7505	10,961.00
23/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	6308	6	6	6	0.00
23/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6474	6	6	6	0.00
23/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	6141	6	6	6	0.00
23/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
23/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1342	1	1	1	0.00
23/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	98	0	0	0	0.00
23/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	2	0	0	0	3,960.00
23/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1864	2	2	2	0.00
23/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	34	0	0	0	1,320.00
23/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	223	0	0	0	0.00
23/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	305	0	0	0	1,320.00
23/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
23/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	834	1	1	1	0.00
23/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	538	1	1	1	0.00
23/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2434	3	2	3	0.00
23/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	5	0	0	0	130.00
23/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1524	2	2	2	0.00
23/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R157 On 03-May-12			Bond Future	6.76	121.7359	121.8819	121.7359	0.00
23/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4830	5	5	5	0.00
23/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4986	5	5	5	0.00
23/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4675	5	5	5	0.00
23/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	14	0	0	0	0.00
23/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	10	0	0	0	0.00
23/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	12	0	0	0	0.00
23/01/2012	R157 On 02-August-12			Bond Future	6.81	123.5949	123.7423	123.5949	0.00
23/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3907	4	4	4	0.00
23/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	4030	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
23/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3785	4	4	4	0.00
23/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	353	0	0	0	0.00
23/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	303	0	0	0	0.00
23/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	328	0	0	0	0.00
23/01/2012	R157 On 01-November-12			Bond Future	6.86	118.7084	118.8750	118.7084	0.00
23/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1879	2	2	2	0.00
23/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1802	2	2	2	0.00
23/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1963	2	2	2	0.00
23/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1431	2	1	2	0.00
23/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1551	2	2	2	0.00
23/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1487	2	1	2	0.00
23/01/2012	R186 On 02-February-12			Bond Future	8.33	119.4561	119.6561	119.4561	29,275.00
23/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	6140	6	6	6	0.00
23/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	6578	6	7	6	0.00
23/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	5701	6	6	6	0.00
23/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	5	0	0	0	6,000.00
23/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
23/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	91	0	0	0	100.00
23/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	35985	36	36	36	0.00
23/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	107760	108	108	108	0.00
23/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	3308	4	3	4	0.00
23/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	16556	17	17	17	0.00
23/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	7	0	0	0	0.00
23/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	5735	6	6	6	0.00
23/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	2	0	0	0	0.00
23/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	4	0	0	0	100.00
23/01/2012	R186 On 03-May-12			Bond Future	8.41	121.1430	121.3391	121.1430	142.00
23/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	6475	6	6	6	0.00
23/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6809	7	7	7	0.00
23/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	6147	6	6	6	0.00
23/01/2012	R186 On 03-May-12	7.90	Call	Bond Future	1211	1	1	1	2,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R186 On 03-May-12	8.20	Call	Bond Future	2179	2	2	2	750.00
23/01/2012	R186 On 03-May-12	8.50	Call	Bond Future	3517	3	4	3	0.00
23/01/2012	R186 On 03-May-12	8.85	Call	Bond Future	5510	5	6	5	0.00
23/01/2012	R186 On 03-May-12	8.85	Put	Bond Future	1525	2	2	2	2,250.00
23/01/2012	R186 On 03-May-12	8.50	Put	Bond Future	2708	3	3	3	750.00
23/01/2012	R186 On 03-May-12	8.20	Put	Bond Future	4195	4	4	4	0.00
23/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	1278	1	1	1	0.00
23/01/2012	R186 On 03-May-12	7.90	Put	Bond Future	6150	6	6	6	0.00
23/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	1066	1	1	1	0.00
23/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	1168	1	1	1	0.00
23/01/2012	R186 On 02-August-12			Bond Future	8.48	117.6983	117.9000	117.6983	0.00
23/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	6142	6	6	6	0.00
23/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5877	6	6	6	0.00
23/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	6412	6	6	6	0.00
23/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	3554	4	4	4	0.00
23/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	3909	4	4	4	0.00
23/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	3728	4	4	4	0.00
23/01/2012	R186 On 01-November-12			Bond Future	8.55	119.5293	119.7544	119.5293	0.00
23/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	6926	7	7	7	0.00
23/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	7182	7	7	7	0.00
23/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	6686	7	7	7	0.00
23/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	5345	5	5	5	0.00
23/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	4959	5	5	5	0.00
23/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	5143	5	5	5	0.00
23/01/2012	R189 On 02-February-12			Bond Future	218.93	218.9258	218.9272	218.9258	0.00
23/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	927	1	1	1	0.00
23/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	977	1	1	1	0.00
23/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	877	1	1	1	0.00
23/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R197 On 02-February-12			Bond Future	247.84	247.8259	247.8434	247.8259	965.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	10843	11	11	11	0.00
23/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	10793	11	11	11	0.00
23/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	10893	11	11	11	0.00
23/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 02-February-12			Bond Future	6.22	107.5816	107.6814	107.5816	3,124.00
23/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5296	5	5	5	0.00
23/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5170	5	5	5	0.00
23/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5423	5	5	5	0.00
23/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 03-May-12			Bond Future	6.28	109.1023	109.1961	109.1023	0.00
23/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3565	3	4	3	0.00
23/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3448	3	3	3	0.00
23/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3682	4	4	4	0.00
23/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	6	0	0	0	0.00
23/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	9	0	0	0	0.00
23/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	8	0	0	0	0.00
23/01/2012	R201 On 02-August-12			Bond Future	6.29	106.3565	106.4531	106.3565	0.00
23/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2876	3	3	3	0.00
23/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2968	3	3	3	0.00
23/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2784	3	3	3	0.00
23/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	218	0	0	0	0.00
23/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	185	0	0	0	0.00
23/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	202	0	0	0	0.00
23/01/2012	R201 On 01-November-12			Bond Future	6.28	108.0140	108.1251	108.0140	0.00
23/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1504	1	2	1	0.00
23/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1442	1	1	1	0.00
23/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1566	2	2	2	0.00
23/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1022	1	1	1	0.00
23/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1099	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
23/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1061	1	1	1	0.00
23/01/2012	R202 On 02-February-12			Bond Future	186.88	186.8690	186.8824	186.8690	36,743.00
23/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9882	10	10	10	0.00
23/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9932	10	10	10	0.00
23/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9832	10	10	10	0.00
23/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 02-February-12			Bond Future	7.37	107.1614	107.2355	107.1614	3,569.00
23/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	6141	6	6	6	0.00
23/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6355	6	6	6	0.00
23/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5926	6	6	6	0.00
23/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	7	0	0	0	2,640.00
23/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2628	3	3	3	0.00
23/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	111	0	0	0	880.00
23/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	338	0	0	0	0.00
23/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	449	1	0	1	880.00
23/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	2,640.00
23/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	921	1	1	1	0.00
23/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	1994	2	2	2	0.00
23/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 03-May-12			Bond Future	7.47	104.5144	104.5899	104.5144	259.00
23/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5575	6	6	6	0.00
23/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5772	6	6	6	0.00
23/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5380	5	5	5	0.00
23/01/2012	R203 On 03-May-12	7.00	Call	Bond Future	483	0	0	0	4,200.00
23/01/2012	R203 On 03-May-12	7.80	Call	Bond Future	2168	2	2	2	0.00
23/01/2012	R203 On 03-May-12	7.15	Call	Bond Future	686	1	1	1	1,400.00
23/01/2012	R203 On 03-May-12	7.45	Call	Bond Future	1246	1	1	1	0.00
23/01/2012	R203 On 03-May-12	7.45	Put	Bond Future	1330	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R203 On 03-May-12	7.80	Put	Bond Future	711	1	1	1	4,200.00
23/01/2012	R203 On 03-May-12	7.15	Put	Bond Future	2114	2	2	2	0.00
23/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	89	0	0	0	0.00
23/01/2012	R203 On 03-May-12	7.00	Put	Bond Future	2591	3	3	3	0.00
23/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	66	0	0	0	0.00
23/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	76	0	0	0	0.00
23/01/2012	R203 On 02-August-12			Bond Future	7.54	106.1121	106.1843	106.1121	0.00
23/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4718	5	5	5	0.00
23/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4872	5	5	5	0.00
23/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4560	5	5	5	0.00
23/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	796	1	1	1	0.00
23/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	703	1	1	1	0.00
23/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	752	1	1	1	0.00
23/01/2012	R203 On 01-November-12			Bond Future	7.62	103.6019	103.6912	103.6019	0.00
23/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2799	3	3	3	0.00
23/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2915	3	3	3	0.00
23/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2684	3	3	3	0.00
23/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2356	2	2	2	0.00
23/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2183	2	2	2	0.00
23/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2269	2	2	2	0.00
23/01/2012	R204 On 02-February-12			Bond Future	7.64	102.8567	102.9153	102.8567	3,526.00
23/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6925	7	7	7	0.00
23/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	7169	7	7	7	0.00
23/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6680	7	7	7	0.00
23/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	17	0	0	0	540.00
23/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1912	2	2	2	0.00
23/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	186	0	0	0	0.00
23/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	952	1	1	1	0.00
23/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	31	0	0	0	540.00
23/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2139	2	2	2	0.00
23/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R204 On 02-February-12	9.00	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
23/01/2012	R204 On 03-May-12			Bond Future	7.74	104.3105	104.3671	104.3105	0.00
23/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5285	5	5	5	0.00
23/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5499	5	5	5	0.00
23/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	5069	5	5	5	0.00
23/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	257	0	0	0	0.00
23/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	204	0	0	0	0.00
23/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	231	0	0	0	0.00
23/01/2012	R204 On 02-August-12			Bond Future	7.82	101.8728	101.9275	101.8728	0.00
23/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4573	5	5	5	0.00
23/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4403	4	4	4	0.00
23/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4746	5	5	5	0.00
23/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1170	1	1	1	0.00
23/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1305	1	1	1	0.00
23/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1236	1	1	1	0.00
23/01/2012	R204 On 01-November-12			Bond Future	7.89	103.4562	103.5281	103.4562	0.00
23/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3357	3	3	3	0.00
23/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3229	3	3	3	0.00
23/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3492	3	3	3	0.00
23/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	2728	3	3	3	0.00
23/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	2941	3	3	3	0.00
23/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	2831	3	3	3	0.00
23/01/2012	R206 On 02-February-12			Bond Future	6.04	103.0240	103.1009	103.0240	300.00
23/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3516	3	4	3	0.00
23/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3428	3	3	3	0.00
23/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3604	4	4	4	0.00
23/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R206 On 03-May-12			Bond Future	6.10	104.4789	104.5528	104.4789	0.00
23/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2223	2	2	2	0.00
23/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2146	2	2	2	0.00
23/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2300	2	2	2	0.00
23/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	2	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
23/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	4	0	0	0	0.00
23/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	3	0	0	0	0.00
23/01/2012	R206 On 02-August-12			Bond Future	6.09	102.3082	102.3825	102.3082	0.00
23/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1712	2	2	2	0.00
23/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1769	2	2	2	0.00
23/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1655	2	2	2	0.00
23/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	137	0	0	0	0.00
23/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	116	0	0	0	0.00
23/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	127	0	0	0	0.00
23/01/2012	R206 On 01-November-12			Bond Future	6.02	103.9010	103.9905	103.9010	0.00
23/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	743	1	1	1	0.00
23/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	775	1	1	1	0.00
23/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	714	1	1	1	0.00
23/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	790	1	1	1	0.00
23/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	736	1	1	1	0.00
23/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	761	1	1	1	0.00
23/01/2012	R207 On 02-February-12			Bond Future	7.85	96.7904	96.9384	96.7904	43,445.00
23/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	6265	6	6	6	0.00
23/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	6526	6	7	6	0.00
23/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	6003	6	6	6	0.00
23/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	2	0	0	0	1,920.00
23/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	3599	3	4	3	0.00
23/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	92	0	0	0	640.00
23/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	452	0	0	0	0.00
23/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	469	1	0	1	640.00
23/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
23/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	1257	1	1	1	0.00
23/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	2921	3	3	3	0.00
23/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R207 On 03-May-12			Bond Future	7.95	98.1577	98.3070	98.1577	50.00
23/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4724	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
23/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4944	5	5	5	0.00
23/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4506	4	5	4	0.00
23/01/2012	R207 On 03-May-12	7.45	Call	Bond Future	668	1	1	1	2,400.00
23/01/2012	R207 On 03-May-12	8.30	Call	Bond Future	2895	3	3	3	0.00
23/01/2012	R207 On 03-May-12	7.65	Call	Bond Future	1022	1	1	1	800.00
23/01/2012	R207 On 03-May-12	8.00	Call	Bond Future	1896	2	2	2	0.00
23/01/2012	R207 On 03-May-12	8.00	Put	Bond Future	1598	2	2	2	800.00
23/01/2012	R207 On 03-May-12	8.30	Put	Bond Future	961	1	1	1	2,400.00
23/01/2012	R207 On 03-May-12	7.65	Put	Bond Future	2677	3	3	3	0.00
23/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	446	0	0	0	0.00
23/01/2012	R207 On 03-May-12	7.45	Put	Bond Future	3462	4	3	4	0.00
23/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	361	0	0	0	0.00
23/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	402	0	0	0	0.00
23/01/2012	R207 On 02-August-12			Bond Future	8.03	96.0168	96.1671	96.0168	0.00
23/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5107	5	5	5	0.00
23/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4922	5	5	5	0.00
23/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	5294	5	5	5	0.00
23/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1241	1	1	1	0.00
23/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1379	1	1	1	0.00
23/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1309	1	1	1	0.00
23/01/2012	R207 On 01-November-12			Bond Future	8.10	97.5130	97.6746	97.5130	0.00
23/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3808	4	4	4	0.00
23/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3669	4	4	4	0.00
23/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3955	4	4	4	0.00
23/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	2908	3	3	3	0.00
23/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3138	3	3	3	0.00
23/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3019	3	3	3	0.00
23/01/2012	R208 On 02-February-12			Bond Future	7.89	94.8843	95.0495	94.8843	14,050.00
23/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	6491	6	6	6	0.00
23/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	6770	7	7	7	0.00
23/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	6211	6	6	6	0.00
23/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	4	0	0	0	2,880.00
23/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3929	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
23/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	99	0	0	0	960.00
23/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	505	0	1	0	0.00
23/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	450	1	0	1	960.00
23/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
23/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	1279	1	1	1	0.00
23/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	2757	3	3	3	0.00
23/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R208 On 03-May-12			Bond Future	7.98	92.8350	92.9902	92.8350	3,000.00
23/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	6117	6	6	6	0.00
23/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6363	6	6	6	0.00
23/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5871	6	6	6	0.00
23/01/2012	R208 On 03-May-12	7.50	Call	Bond Future	707	1	1	1	3,000.00
23/01/2012	R208 On 03-May-12	8.35	Call	Bond Future	3151	3	3	3	0.00
23/01/2012	R208 On 03-May-12	7.70	Call	Bond Future	1094	1	1	1	1,000.00
23/01/2012	R208 On 03-May-12	8.05	Call	Bond Future	2053	2	2	2	0.00
23/01/2012	R208 On 03-May-12	8.05	Put	Bond Future	1606	2	2	2	1,000.00
23/01/2012	R208 On 03-May-12	8.35	Put	Bond Future	944	1	1	1	3,000.00
23/01/2012	R208 On 03-May-12	7.70	Put	Bond Future	2756	3	3	3	0.00
23/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	269	0	0	0	0.00
23/01/2012	R208 On 03-May-12	7.50	Put	Bond Future	3602	4	4	4	0.00
23/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	211	0	0	0	0.00
23/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	239	0	0	0	0.00
23/01/2012	R208 On 02-August-12			Bond Future	8.05	94.2491	94.4064	94.2491	0.00
23/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5458	5	5	5	0.00
23/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5658	6	6	6	0.00
23/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5259	5	5	5	0.00
23/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1535	2	2	2	0.00
23/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1382	1	1	1	0.00
23/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1458	2	1	2	0.00
23/01/2012	R208 On 01-November-12			Bond Future	8.11	92.3194	92.4957	92.3194	0.00
23/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3952	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
23/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4113	4	4	4	0.00
23/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3802	4	4	4	0.00
23/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3303	3	3	3	0.00
23/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3050	3	3	3	0.00
23/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3170	3	3	3	0.00
23/01/2012	R209 On 02-February-12			Bond Future	8.71	77.5679	77.5679	77.5679	2,890.00
23/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	2416	2	2	2	0.00
23/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2751	3	3	3	0.00
23/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2094	2	2	2	0.00
23/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	207	0	0	0	0.00
23/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	100	0	0	0	0.00
23/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	146	0	0	0	0.00
23/01/2012	R209 On 03-May-12			Bond Future	8.78	75.5196	75.5196	75.5196	0.00
23/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3529	4	4	4	0.00
23/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3763	4	4	4	0.00
23/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3302	3	3	3	0.00
23/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	1975	2	2	2	0.00
23/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	1674	2	2	2	0.00
23/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	1819	2	2	2	0.00
23/01/2012	R209 On 02-August-12			Bond Future	8.84	76.6708	76.6708	76.6708	0.00
23/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5932	6	6	6	0.00
23/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5704	6	6	6	0.00
23/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	6164	6	6	6	0.00
23/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	2707	3	3	3	0.00
23/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	2978	3	3	3	0.00
23/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	2839	3	3	3	0.00
23/01/2012	R209 On 01-November-12			Bond Future	8.90	74.7151	74.7306	74.7151	0.00
23/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5458	5	5	5	0.00
23/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	5264	5	5	5	0.00
23/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5666	6	6	6	0.00
23/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	4520	5	5	5	0.00
23/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	4879	5	5	5	0.00
23/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	4691	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
23/01/2012	R210 On 02-February-12			Bond Future	139.46	139.4451	139.4553	139.4451	755.00
23/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8455	8	8	8	0.00
23/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8405	8	8	8	0.00
23/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	8505	8	9	8	0.00
23/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R211 On 02-February-12			Bond Future	116.63	116.6292	116.6333	116.6292	480.00
23/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6133	6	6	6	0.00
23/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6083	6	6	6	0.00
23/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6183	6	6	6	0.00
23/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R212 On 02-February-12			Bond Future	113.74	113.7274	113.7351	113.7274	2,677.00
23/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5235	5	5	5	0.00
23/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5285	5	5	5	0.00
23/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5185	5	5	5	0.00
23/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R213 On 02-February-12			Bond Future	8.70	87.4258	87.4339	87.4258	487.00
23/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	2552	3	3	3	0.00
23/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2218	2	2	2	0.00
23/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2898	3	3	3	0.00
23/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	91	0	0	0	0.00
23/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	189	0	0	0	0.00
23/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	133	0	0	0	0.00
23/01/2012	R213 On 03-May-12			Bond Future	8.77	85.1241	85.1241	85.1241	0.00
23/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4885	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
23/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4619	5	5	5	0.00
23/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	5156	5	5	5	0.00
23/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	1080	1	1	1	0.00
23/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	1291	1	1	1	0.00
23/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	1182	1	1	1	0.00
23/01/2012	R213 On 02-August-12			Bond Future	8.84	86.4242	86.4242	86.4242	0.00
23/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	6045	6	6	6	0.00
23/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	6283	6	6	6	0.00
23/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5810	6	6	6	0.00
23/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	3012	3	3	3	0.00
23/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	2739	3	3	3	0.00
23/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	2873	3	3	3	0.00
23/01/2012	R213 On 01-November-12			Bond Future	8.90	84.2309	84.2465	84.2309	0.00
23/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5527	6	6	6	0.00
23/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5739	6	6	6	0.00
23/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	5330	5	5	5	0.00
23/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	4957	5	5	5	0.00
23/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	4596	5	5	5	0.00
23/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	4768	5	5	5	0.00
23/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00