



# Derivatives Weekly Statistics Report

From: 13/02/2012 To: 13/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	AL7T On 03-May-12			Index Future	423.80	422.7030	423.8000	422.7030	16.00
13/02/2012	AL7T On 02-August-12			Index Future	430.16	429.0560	430.1570	429.0560	0.00
13/02/2012	ALBI On 03-May-12			Index Future	385.88	384.4280	385.8800	384.4280	906.00
13/02/2012	ALBI On 02-August-12			Index Future	391.67	390.2070	391.6680	390.2070	118.00
13/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0963	0.0812	0.0963	0.00
13/02/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1642	0.1781	0.1642	100,000.00
13/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0358	0.0249	0.0358	12,500.00
13/02/2012	CAAV On 29-February-12			Can-Do Future	0.10	0.0821	0.0992	0.0821	12,987.00
13/02/2012	CAAW On 20-April-12			Any day expiry	7.77	7.8158	7.7662	7.8158	0.00
13/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	117	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	107	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	129	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	413	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	491	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	451	0	0	0	0.00
13/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0787	0.0695	0.0787	12,500.00
13/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0781	0.0706	0.0781	12,500.00
13/02/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0888	0.0813	0.0888	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	DAAA On 29-March-12			Any day expiry	7.74	7.7908	7.7415	7.7908	0.00
13/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	122	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	138	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	108	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	317	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	247	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	281	0	0	0	0.00
13/02/2012	GOVI On 03-May-12			GOVI	386.80	385.1940	386.8030	385.1940	181.00
13/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	48030	3	5	3	0.00
13/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	47930	3	5	3	0.00
13/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	48130	3	5	3	0.00
13/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12			GOVI	392.61	390.9840	392.6050	390.9840	0.00
13/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	26050	1	3	1	0.00
13/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	25950	1	3	1	0.00
13/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	26150	1	3	1	0.00
13/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2012	IGOV On 03-May-12			Index Future	169.92	169.8710	169.9150	169.8710	514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	IGOV On 02-August-12			Index Future	172.46	172.4250	172.4640	172.4250	0.00
13/02/2012	ILBI On 03-May-12			Index Future	465.11	465.1140	465.1140	465.1140	0.00
13/02/2012	ILBI On 02-August-12			Index Future	473.80	473.7980	473.7980	473.7980	152.00
13/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
13/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
13/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
13/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00
13/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3300	94.3700	94.3300	2,890.00
13/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3100	94.3400	94.3100	0.00
13/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2300	94.2700	94.2300	44,760.00
13/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.0800	94.1500	94.0800	940.00
13/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9000	93.9900	93.9000	790.00
13/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.17	93.7300	93.8300	93.7300	1,250.00
13/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.5600	93.6600	93.5600	1,700.00
13/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.52	93.3900	93.4800	93.3900	1,500.00
13/02/2012	R157 On 03-May-12			Bond Future	6.64	122.0513	122.2843	122.0513	10,880.00
13/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5223	5	5	5	0.00
13/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5380	5	5	5	0.00
13/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5066	5	5	5	0.00
13/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	236	0	0	0	1,500.00
13/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	503	0	1	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
13/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	925	1	1	1	0.00
13/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	556	1	1	1	1,500.00
13/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	967	1	1	1	1,500.00
13/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	0	0	0.00
13/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1542	2	2	2	0.00
13/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
13/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	0	0	0.00
13/02/2012	R157 On 02-August-12			Bond Future	6.69	123.8868	124.1209	123.8868	0.00
13/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4128	4	4	4	0.00
13/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3997	4	4	4	0.00
13/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4260	4	4	4	0.00
13/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	154	0	0	0	0.00
13/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	187	0	0	0	0.00
13/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	170	0	0	0	0.00
13/02/2012	R157 On 01-November-12			Bond Future	6.73	118.9994	119.2345	118.9994	0.00
13/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1833	2	2	2	0.00
13/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1919	2	2	2	0.00
13/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1748	2	2	2	0.00
13/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1137	1	1	1	0.00
13/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1027	1	1	1	0.00
13/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1082	1	1	1	0.00
13/02/2012	R157 On 07-February-13			Bond Future	6.76	121.0787	121.3249	121.0787	0.00
13/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1482	1	1	1	0.00
13/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1551	1	2	1	0.00
13/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1417	1	1	1	0.00
13/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1571	2	2	2	0.00
13/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1448	2	1	2	0.00
13/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1508	2	2	2	0.00
13/02/2012	R186 On 03-May-12			Bond Future	8.30	121.7420	122.3833	121.7420	28,058.00
13/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7032	7	7	7	0.00
13/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7396	7	7	7	0.00
13/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6673	6	7	6	0.00
13/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1175	1	1	1	2,250.00

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13/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2238	2	2	2	750.00
13/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3750	3	4	3	0.00
13/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5972	6	6	6	0.00
13/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	943	1	1	1	2,250.00
13/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1897	2	2	2	750.00
13/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3209	4	3	4	0.00
13/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	760	1	1	1	0.00
13/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5070	6	5	6	0.00
13/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	609	1	1	1	0.00
13/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	681	1	1	1	0.00
13/02/2012	R186 On 02-August-12			Bond Future	8.37	118.2864	118.9252	118.2864	0.00
13/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6897	7	7	7	0.00
13/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7174	7	7	7	0.00
13/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4401	4	4	4	8,750.00
13/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6410	6	6	6	0.00
13/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2256	2	2	2	276.00
13/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6625	6	7	6	0.00
13/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3632	4	4	4	0.00
13/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5543	6	6	6	0.00
13/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3776	4	4	4	276.00
13/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9149	10	9	10	0.00
13/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3290	4	3	4	0.00
13/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3457	4	3	4	0.00
13/02/2012	R186 On 01-November-12			Bond Future	8.44	120.1249	120.7705	120.1249	0.00
13/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7582	7	8	7	0.00
13/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7328	7	7	7	0.00
13/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7840	7	8	7	0.00
13/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4601	5	5	5	0.00
13/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4971	5	5	5	0.00
13/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4783	5	5	5	0.00
13/02/2012	R186 On 07-February-13			Bond Future	8.50	116.9139	117.5831	116.9139	0.00
13/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6904	7	7	7	0.00
13/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6684	6	7	6	0.00

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13/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7134	7	7	7	0.00
13/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6714	7	7	7	0.00
13/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7160	8	7	8	0.00
13/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6931	7	7	7	0.00
13/02/2012	R189 On 03-May-12			Bond Future	215.58	215.6022	215.5809	215.6022	0.00
13/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	581	1	1	1	0.00
13/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	531	1	1	1	0.00
13/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	631	1	1	1	0.00
13/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0894	252.0813	252.0894	1,005.00
13/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1081	1	1	1	0.00
13/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1031	1	1	1	0.00
13/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1131	1	1	1	0.00
13/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 03-May-12			Bond Future	6.15	109.3297	109.5056	109.3297	968.00
13/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3867	4	4	4	0.00
13/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3749	4	4	4	0.00
13/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3985	4	4	4	0.00
13/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 02-August-12			Bond Future	6.16	106.5655	106.7389	106.5655	0.00
13/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3046	3	3	3	0.00
13/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3146	3	3	3	0.00
13/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2947	3	3	3	0.00
13/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	96	0	0	0	0.00
13/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	77	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
13/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	86	0	0	0	0.00
13/02/2012	R201 On 01-November-12			Bond Future	6.15	108.2182	108.3944	108.2182	0.00
13/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1338	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1403	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1274	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	662	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	590	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	625	1	1	1	0.00
13/02/2012	R201 On 07-February-13			Bond Future	6.08	105.6917	105.8751	105.6917	0.00
13/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1125	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1177	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1074	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	862	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	787	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	824	1	1	1	0.00
13/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4844	187.4794	187.4844	37,020.00
13/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	3	3	0.00
13/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2	2	0.00
13/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	3	3	0.00
13/02/2012	R203 On 03-May-12			Bond Future	7.28	105.1019	105.4330	105.1019	3,536.00
13/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6357	6	6	6	0.00
13/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6561	6	7	6	0.00
13/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6153	6	6	6	0.00
13/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	577	0	1	0	4,200.00
13/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2642	2	3	2	0.00
13/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	834	1	1	1	1,400.00
13/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1540	1	2	1	0.00
13/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	781	1	1	1	1,400.00
13/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	342	0	0	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1419	2	1	2	0.00
13/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	19	0	0	0	0.00
13/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	2	2	0.00
13/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	12	0	0	0	0.00
13/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	15	0	0	0	0.00
13/02/2012	R203 On 02-August-12			Bond Future	7.35	106.6831	107.0172	106.6831	0.00
13/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5284	5	5	5	0.00
13/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5120	5	5	5	0.00
13/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5451	5	5	5	0.00
13/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	449	1	0	1	0.00
13/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	523	1	1	1	0.00
13/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	485	1	0	1	0.00
13/02/2012	R203 On 01-November-12			Bond Future	7.42	104.1758	104.5154	104.1758	0.00
13/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3107	3	3	3	0.00
13/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2985	3	3	3	0.00
13/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3231	3	3	3	0.00
13/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1675	2	2	2	0.00
13/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1833	2	2	2	0.00
13/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1753	2	2	2	0.00
13/02/2012	R203 On 07-February-13			Bond Future	7.48	105.9936	106.3431	105.9936	0.00
13/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1063	1	1	1	0.00
13/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1121	1	1	1	0.00
13/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1011	1	1	1	0.00
13/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5125	5	5	5	0.00
13/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4828	5	5	5	0.00
13/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4973	5	5	5	0.00
13/02/2012	R204 On 03-May-12			Bond Future	7.58	104.7905	105.1744	104.7905	3,150.00
13/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5934	6	6	6	0.00
13/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6164	6	6	6	0.00
13/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	320	0	0	0	550.00
13/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1849	2	2	2	0.00
13/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5705	5	6	5	0.00
13/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	86	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
13/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3398	4	3	4	0.00
13/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	975	1	1	1	550.00
13/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	62	0	0	0	0.00
13/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	73	0	0	0	0.00
13/02/2012	R204 On 02-August-12			Bond Future	7.66	102.3364	102.7223	102.3364	0.00
13/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5109	5	5	5	0.00
13/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5285	5	5	5	0.00
13/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4929	5	5	5	0.00
13/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1036	1	1	1	0.00
13/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	915	1	1	1	0.00
13/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	977	1	1	1	0.00
13/02/2012	R204 On 01-November-12			Bond Future	7.73	103.9227	104.3144	103.9227	0.00
13/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3645	3	4	3	0.00
13/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3787	4	4	4	0.00
13/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3506	3	4	3	0.00
13/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2432	3	2	3	0.00
13/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2236	2	2	2	0.00
13/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2332	3	2	3	0.00
13/02/2012	R204 On 07-February-13			Bond Future	7.79	101.6985	102.1029	101.6985	0.00
13/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3824	4	4	4	0.00
13/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3694	3	4	3	0.00
13/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3955	4	4	4	0.00
13/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2771	3	3	3	0.00
13/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2970	3	3	3	0.00
13/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2870	3	3	3	0.00
13/02/2012	R206 On 03-May-12			Bond Future	6.06	104.4934	104.6122	104.4934	300.00
13/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2280	2	2	2	0.00
13/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2358	2	2	2	0.00
13/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2202	2	2	2	0.00
13/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R206 On 02-August-12			Bond Future	6.06	102.3000	102.4168	102.3000	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
13/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1679	2	2	2	0.00
13/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1618	2	2	2	0.00
13/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1740	2	2	2	0.00
13/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	53	0	0	0	0.00
13/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	66	0	0	0	0.00
13/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	59	0	0	0	0.00
13/02/2012	R206 On 01-November-12			Bond Future	6.00	103.8884	104.0055	103.8884	0.00
13/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	490	0	0	0	0.00
13/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	462	0	0	0	0.00
13/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	522	0	1	0	0.00
13/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	468	1	0	1	0.00
13/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	523	1	1	1	0.00
13/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	493	1	0	1	0.00
13/02/2012	R206 On 07-February-13			Bond Future	5.83	101.9322	102.0559	101.9322	0.00
13/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	547	0	1	0	0.00
13/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	573	1	1	1	0.00
13/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	521	0	1	0	0.00
13/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	410	0	0	0	0.00
13/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	372	0	0	0	0.00
13/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	391	0	0	0	0.00
13/02/2012	R207 On 03-May-12			Bond Future	7.83	98.5563	98.9681	98.5563	24,905.00
13/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5180	5	5	5	0.00
13/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5414	5	5	5	0.00
13/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4946	5	5	5	0.00
13/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	663	1	1	1	2,400.00
13/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1055	1	1	1	800.00
13/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2052	2	2	2	0.00
13/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3178	3	3	3	0.00
13/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	583	1	1	1	2,400.00
13/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1093	1	1	1	800.00
13/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2049	2	2	2	0.00
13/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	224	0	0	0	0.00
13/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2795	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
13/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	170	0	0	0	0.00
13/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	197	0	0	0	0.00
13/02/2012	R207 On 02-August-12			Bond Future	7.91	96.4039	96.8146	96.4039	0.00
13/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5568	5	6	5	0.00
13/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5754	5	6	5	0.00
13/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5377	5	5	5	0.00
13/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1187	1	1	1	0.00
13/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1053	1	1	1	0.00
13/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1122	1	1	1	0.00
13/02/2012	R207 On 01-November-12			Bond Future	7.98	97.8993	98.3140	97.8993	0.00
13/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4055	4	4	4	0.00
13/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4206	4	4	4	0.00
13/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3905	4	4	4	0.00
13/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2735	3	3	3	0.00
13/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2520	3	3	3	0.00
13/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2626	3	3	3	0.00
13/02/2012	R207 On 07-February-13			Bond Future	8.05	95.9618	96.3886	95.9618	0.00
13/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4283	4	4	4	0.00
13/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4142	4	4	4	0.00
13/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4425	4	4	4	0.00
13/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3142	3	3	3	0.00
13/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3361	4	3	4	0.00
13/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3251	3	3	3	0.00
13/02/2012	R208 On 03-May-12			Bond Future	7.88	93.1578	93.5663	93.1578	9,194.00
13/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6574	6	7	6	0.00
13/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6831	6	7	6	0.00
13/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6319	6	6	6	0.00
13/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	724	1	1	1	3,000.00
13/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1149	1	1	1	1,000.00
13/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2222	2	2	2	0.00
13/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3429	3	3	3	0.00
13/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	646	1	1	1	3,000.00
13/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1199	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2235	3	2	3	0.00
13/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	141	0	0	0	0.00
13/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3043	3	3	3	0.00
13/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	103	0	0	0	0.00
13/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	120	0	0	0	0.00
13/02/2012	R208 On 02-August-12			Bond Future	7.95	94.5583	94.9687	94.5583	0.00
13/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5828	6	6	6	0.00
13/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5625	5	6	5	0.00
13/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6033	6	6	6	0.00
13/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1195	1	1	1	0.00
13/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1339	1	1	1	0.00
13/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1265	1	1	1	0.00
13/02/2012	R208 On 01-November-12			Bond Future	8.02	92.6324	93.0443	92.6324	0.00
13/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4309	4	4	4	0.00
13/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4149	4	4	4	0.00
13/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4471	4	4	4	0.00
13/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2860	3	3	3	0.00
13/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3101	3	3	3	0.00
13/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2979	3	3	3	0.00
13/02/2012	R208 On 07-February-13			Bond Future	8.08	94.2469	94.6758	94.2469	0.00
13/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3887	4	4	4	0.00
13/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4029	4	4	4	0.00
13/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3752	4	4	4	0.00
13/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4482	5	4	5	0.00
13/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4197	4	4	4	0.00
13/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4335	5	4	5	0.00
13/02/2012	R209 On 03-May-12			Bond Future	8.77	75.0706	75.6068	75.0706	2,042.00
13/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3405	3	3	3	0.00
13/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3171	3	3	3	0.00
13/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3646	3	4	3	0.00
13/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1470	2	1	2	0.00
13/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1757	2	2	2	0.00
13/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1608	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
13/02/2012	R209 On 02-August-12			Bond Future	8.83	76.2039	76.7413	76.2039	0.00
13/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6183	6	6	6	0.00
13/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6408	6	6	6	0.00
13/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5960	6	6	6	0.00
13/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3164	3	3	3	0.00
13/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2881	3	3	3	0.00
13/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3020	3	3	3	0.00
13/02/2012	R209 On 01-November-12			Bond Future	8.89	74.2383	74.7847	74.2383	0.00
13/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5853	6	6	6	0.00
13/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6052	6	6	6	0.00
13/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5656	5	6	5	0.00
13/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5217	5	5	5	0.00
13/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4852	5	5	5	0.00
13/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5032	5	5	5	0.00
13/02/2012	R209 On 07-February-13			Bond Future	8.95	75.5407	76.0959	75.5407	0.00
13/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6519	6	7	6	0.00
13/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6327	6	6	6	0.00
13/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6712	6	7	6	0.00
13/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5976	6	6	6	0.00
13/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6350	7	6	7	0.00
13/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6161	6	6	6	0.00
13/02/2012	R210 On 03-May-12			Bond Future	139.15	139.1586	139.1549	139.1586	820.00
13/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	155	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	105	0	0	0	0.00
13/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	205	0	0	0	0.00
13/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12			Bond Future	118.49	118.5001	118.4921	118.5001	480.00
13/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	292	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	342	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	242	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
13/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5651	115.5613	115.5651	2,827.00
13/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	261	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	211	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	311	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R213 On 03-May-12			Bond Future	8.73	84.9401	85.4778	84.9401	92.00
13/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4985	5	5	5	0.00
13/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5270	5	5	5	0.00
13/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4706	4	5	4	0.00
13/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1025	1	1	1	0.00
13/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	840	1	1	1	0.00
13/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	928	1	1	1	0.00
13/02/2012	R213 On 02-August-12			Bond Future	8.80	86.2190	86.7573	86.2190	0.00
13/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6428	6	6	6	0.00
13/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6663	6	7	6	0.00
13/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6196	6	6	6	0.00
13/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3065	3	3	3	0.00
13/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2786	3	3	3	0.00
13/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2923	3	3	3	0.00
13/02/2012	R213 On 01-November-12			Bond Future	8.86	84.0129	84.5674	84.0129	0.00
13/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6015	6	6	6	0.00
13/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6222	6	6	6	0.00
13/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5812	6	6	6	0.00
13/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5118	5	5	5	0.00
13/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4758	5	5	5	0.00
13/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4935	5	5	5	0.00
13/02/2012	R213 On 07-February-13			Bond Future	8.93	85.4776	86.0473	85.4776	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
13/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6626	6	7	6	0.00
13/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6826	7	7	7	0.00
13/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6429	6	6	6	0.00
13/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6267	7	6	7	0.00
13/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5898	6	6	6	0.00
13/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6079	6	6	6	0.00