



Derivatives Weekly Statistics Report

From: 19/03/2012 To: 19/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	AL7T On 03-May-12			Index Future	420.53	420.5890	420.5300	420.5890	16.00
19/03/2012	AL7T On 02-August-12			Index Future	426.65	426.7220	426.6500	426.7220	0.00
19/03/2012	ALBI On 03-May-12			Index Future	382.66	382.8410	382.6590	382.8410	897.00
19/03/2012	ALBI On 02-August-12			Index Future	388.23	388.4230	388.2270	388.4230	118.00
19/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CAAN On 30-March-12			Can-Do Future	0.00	0.0101	0.0047	0.0101	0.00
19/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2124	0.2213	0.2124	100,000.00
19/03/2012	CAAW On 20-April-12			Any day expiry	7.58	7.6022	7.5774	7.6022	0.00
19/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	25	0	0	0	0.00
19/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	29	0	0	0	0.00
19/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	21	0	0	0	0.00
19/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	594	1	1	1	0.00
19/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	502	0	1	0	0.00
19/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	548	1	1	1	0.00
19/03/2012	CAAX On 30-March-12			Can-Do Future	0.01	0.0082	0.0076	0.0082	12,500.00
19/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0309	0.0365	0.0309	12,500.00
19/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0680	0.0732	0.0680	5,670.00
19/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1004	0.1020	0.1004	8,000.00
19/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1029	0.1030	0.1029	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	CABC On 18-June-12			Can-Do Future	0.00	0.0823	0.0000	0.0823	16,000.00
19/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0412	0.0391	0.0412	16,000.00
19/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	DAAA On 29-March-12			Any day expiry	7.55	7.5790	7.5532	7.5790	0.00
19/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	8	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	5	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	11	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	308	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	402	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	355	0	0	0	0.00
19/03/2012	GOVI On 03-May-12			GOVI	383.64	383.8030	383.6410	383.8030	193.00
19/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	16410	2	2	2	0.00
19/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	16310	2	2	2	0.00
19/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	16510	2	2	2	0.00
19/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12			GOVI	389.22	389.3990	389.2240	389.3990	0.00
19/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	7660	1	1	1	0.00
19/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	7860	1	1	1	0.00
19/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	7760	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
19/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2012	IGOV On 03-May-12			Index Future	171.03	171.1160	171.0250	171.1160	515.00
19/03/2012	IGOV On 02-August-12			Index Future	173.51	173.6110	173.5140	173.6110	0.00
19/03/2012	ILBI On 03-May-12			Index Future	463.78	464.6220	463.7800	464.6220	0.00
19/03/2012	ILBI On 02-August-12			Index Future	470.41	471.2670	470.4110	471.2670	152.00
19/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,390.00
19/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
19/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
19/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	2,890.00
19/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	0.00
19/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2800	94.2800	94.2800	0.00
19/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2200	94.2300	94.2200	44,760.00
19/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.00	93.9900	94.0000	93.9900	840.00
19/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.23	93.7500	93.7700	93.7500	790.00
19/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.47	93.5200	93.5300	93.5200	500.00
19/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.71	93.2800	93.2900	93.2800	1,700.00
19/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	2,000.00
19/03/2012	R157 On 03-May-12			Bond Future	6.89	121.4844	121.4547	121.4844	11,534.00
19/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4392	4	4	4	0.00
19/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4549	5	5	5	0.00

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19/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4234	4	4	4	0.00
19/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	341	0	0	0	0.00
19/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	30	0	0	0	1,500.00
19/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	119	0	0	0	0.00
19/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1413	1	1	1	1,500.00
19/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	801	1	1	1	1,500.00
19/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2165	2	2	2	0.00
19/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
19/03/2012	R157 On 02-August-12			Bond Future	6.98	123.2550	123.2214	123.2550	0.00
19/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3275	3	3	3	0.00
19/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3150	3	3	3	0.00
19/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3402	3	3	3	0.00
19/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	196	0	0	0	0.00
19/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	239	0	0	0	0.00
19/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	216	0	0	0	0.00
19/03/2012	R157 On 01-November-12			Bond Future	7.06	118.3593	118.3228	118.3593	0.00
19/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1262	1	1	1	0.00
19/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1334	1	1	1	0.00
19/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1192	1	1	1	0.00
19/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1493	1	1	1	0.00
19/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1354	1	1	1	0.00
19/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1422	1	1	1	0.00
19/03/2012	R157 On 07-February-13			Bond Future	7.13	120.4152	120.3745	120.4152	0.00
19/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	980	1	1	1	0.00
19/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1032	1	1	1	0.00
19/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	929	1	1	1	0.00
19/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2034	2	2	2	0.00
19/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1880	2	2	2	0.00
19/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1956	2	2	2	0.00
19/03/2012	R186 On 03-May-12			Bond Future	8.47	121.0405	120.8544	121.0405	29,388.00
19/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5302	6	5	6	0.00

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19/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5670	6	6	6	0.00
19/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4942	5	5	5	0.00
19/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	345	0	0	0	2,250.00
19/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4248	4	4	4	0.00
19/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	984	1	1	1	750.00
19/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2176	2	2	2	0.00
19/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1851	2	2	2	750.00
19/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	748	1	1	1	2,250.00
19/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3484	3	3	3	0.00
19/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	558	1	1	1	0.00
19/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5769	6	6	6	0.00
19/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	412	0	0	0	0.00
19/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	479	0	0	0	0.00
19/03/2012	R186 On 02-August-12			Bond Future	8.55	117.5154	117.3237	117.5154	430.00
19/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5353	6	5	6	0.00
19/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5612	6	6	6	0.00
19/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3119	3	3	3	8,750.00
19/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4899	5	5	5	0.00
19/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5098	5	5	5	0.00
19/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1376	1	1	1	276.00
19/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1606	2	2	2	43.00
19/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5404	6	5	6	0.00
19/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3477	3	3	3	43.00
19/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9098	9	9	9	0.00
19/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3707	4	4	4	0.00
19/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5862	6	6	6	0.00
19/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3867	4	4	4	276.00
19/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9871	10	10	10	0.00
19/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3330	3	3	3	0.00
19/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3515	3	4	3	0.00
19/03/2012	R186 On 01-November-12			Bond Future	8.62	119.3407	119.1436	119.3407	0.00
19/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6171	6	6	6	0.00
19/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5934	6	6	6	0.00

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19/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6413	7	6	7	0.00
19/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4801	5	5	5	0.00
19/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5204	5	5	5	0.00
19/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4999	5	5	5	0.00
19/03/2012	R186 On 07-February-13			Bond Future	8.69	116.1093	115.9160	116.1093	0.00
19/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5701	6	6	6	0.00
19/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5914	6	6	6	0.00
19/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5500	6	6	6	0.00
19/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7643	8	8	8	0.00
19/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7161	7	7	7	0.00
19/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7395	7	7	7	0.00
19/03/2012	R189 On 03-May-12			Bond Future	215.70	215.5979	215.7034	215.5979	0.00
19/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	703	1	1	1	0.00
19/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	653	1	1	1	0.00
19/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	753	1	1	1	0.00
19/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R197 On 03-May-12			Bond Future	254.11	254.1237	254.1121	254.1237	999.00
19/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3112	3	3	3	0.00
19/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3062	3	3	3	0.00
19/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3162	3	3	3	0.00
19/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R201 On 03-May-12			Bond Future	6.24	109.3346	109.2975	109.3346	1,658.00
19/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3659	4	4	4	0.00
19/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3777	4	4	4	0.00
19/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3540	4	4	4	0.00
19/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R201 On 03-May-12	7.80	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
19/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R201 On 02-August-12			Bond Future	6.28	106.5205	106.4800	106.5205	0.00
19/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2769	3	3	3	0.00
19/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2669	3	3	3	0.00
19/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2869	3	3	3	0.00
19/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	59	0	0	0	0.00
19/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	76	0	0	0	0.00
19/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	68	0	0	0	0.00
19/03/2012	R201 On 01-November-12			Bond Future	6.28	108.1737	108.1312	108.1737	0.00
19/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1119	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1180	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1059	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	710	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	630	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	669	1	1	1	0.00
19/03/2012	R201 On 07-February-13			Bond Future	6.24	105.6365	105.5903	105.6365	0.00
19/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	906	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	859	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	954	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	849	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	932	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	890	1	1	1	0.00
19/03/2012	R202 On 03-May-12			Bond Future	188.65	189.1064	188.6530	189.1064	36,952.00
19/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	1297	1	1	1	0.00
19/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	1397	1	1	1	0.00
19/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	1347	1	1	1	0.00
19/03/2012	R203 On 03-May-12			Bond Future	7.46	104.6876	104.6254	104.6876	3,524.00
19/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5538	6	6	6	0.00
19/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5744	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5331	5	5	5	0.00
19/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	161	0	0	0	4,200.00
19/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	299	0	0	0	1,400.00
19/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	802	1	1	1	0.00
19/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1791	2	2	2	0.00
19/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	299	0	0	0	4,200.00
19/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	851	1	1	1	1,400.00
19/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1692	2	2	2	0.00
19/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	4	0	0	0	0.00
19/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2233	2	2	2	0.00
19/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
19/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	4	0	0	0	0.00
19/03/2012	R203 On 02-August-12			Bond Future	7.55	106.2141	106.1461	106.2141	0.00
19/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4430	4	4	4	0.00
19/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4592	5	5	5	0.00
19/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4269	4	4	4	0.00
19/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	544	1	1	1	0.00
19/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	462	0	0	0	0.00
19/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	502	1	1	1	0.00
19/03/2012	R203 On 01-November-12			Bond Future	7.63	103.7034	103.6303	103.7034	0.00
19/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2438	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2328	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2551	3	3	3	0.00
19/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1880	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2061	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1969	2	2	2	0.00
19/03/2012	R203 On 07-February-13			Bond Future	7.72	105.5028	105.4296	105.5028	0.00
19/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	737	1	1	1	0.00
19/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	697	1	1	1	0.00
19/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	783	1	1	1	0.00
19/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5403	5	5	5	0.00
19/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5725	6	6	6	0.00
19/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5561	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	R204 On 03-May-12			Bond Future	7.76	104.3105	104.2384	104.3105	3,396.00
19/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	4956	5	5	5	0.00
19/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5190	5	5	5	0.00
19/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4722	5	5	5	0.00
19/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	52	0	0	0	550.00
19/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	979	1	1	1	0.00
19/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1041	1	1	1	550.00
19/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	39	0	0	0	0.00
19/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4066	4	4	4	0.00
19/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	24	0	0	0	0.00
19/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	31	0	0	0	0.00
19/03/2012	R204 On 02-August-12			Bond Future	7.86	101.8032	101.7238	101.8032	0.00
19/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4125	4	4	4	0.00
19/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	3952	4	4	4	0.00
19/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4300	4	4	4	0.00
19/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	928	1	1	1	0.00
19/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1057	1	1	1	0.00
19/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	991	1	1	1	0.00
19/03/2012	R204 On 01-November-12			Bond Future	7.94	103.3794	103.3028	103.3794	0.00
19/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2872	3	3	3	0.00
19/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3002	3	3	3	0.00
19/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2746	3	3	3	0.00
19/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2684	3	3	3	0.00
19/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2463	2	2	2	0.00
19/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2571	3	3	3	0.00
19/03/2012	R204 On 07-February-13			Bond Future	8.02	101.1395	101.0566	101.1395	0.00
19/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3093	3	3	3	0.00
19/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3214	3	3	3	0.00
19/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	2975	3	3	3	0.00
19/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3298	3	3	3	0.00
19/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3076	3	3	3	0.00
19/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3185	3	3	3	0.00
19/03/2012	R206 On 03-May-12			Bond Future	6.07	104.5993	104.5913	104.5993	890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2259	2	2	2	0.00
19/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2181	2	2	2	0.00
19/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2337	2	2	2	0.00
19/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
19/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R206 On 02-August-12			Bond Future	6.11	102.3605	102.3494	102.3605	0.00
19/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1591	2	2	2	0.00
19/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1654	2	2	2	0.00
19/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1530	2	2	2	0.00
19/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	45	0	0	0	0.00
19/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	34	0	0	0	0.00
19/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	39	0	0	0	0.00
19/03/2012	R206 On 01-November-12			Bond Future	6.06	103.9492	103.9366	103.9492	0.00
19/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	416	0	0	0	0.00
19/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	389	0	0	0	0.00
19/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	445	0	0	0	0.00
19/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	460	0	0	0	0.00
19/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	519	1	1	1	0.00
19/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	488	0	0	0	0.00
19/03/2012	R206 On 07-February-13			Bond Future	5.92	101.9842	101.9698	101.9842	0.00
19/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	462	0	0	0	0.00
19/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	437	0	0	0	0.00
19/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	487	0	0	0	0.00
19/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	372	0	0	0	0.00
19/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	412	0	0	0	0.00
19/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	392	0	0	0	0.00
19/03/2012	R207 On 03-May-12			Bond Future	7.96	98.2738	98.2240	98.2738	26,226.00
19/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4334	4	4	4	0.00
19/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4577	5	5	5	0.00
19/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4092	4	4	4	0.00
19/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	209	0	0	0	2,400.00
19/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2295	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
19/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	444	0	0	0	800.00
19/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1231	1	1	1	0.00
19/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1016	1	1	1	800.00
19/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	444	0	0	0	2,400.00
19/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2182	2	2	2	0.00
19/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	114	0	0	0	0.00
19/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3085	3	3	3	0.00
19/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	77	0	0	0	0.00
19/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	95	0	0	0	0.00
19/03/2012	R207 On 02-August-12			Bond Future	8.05	96.0705	96.0168	96.0705	0.00
19/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4693	5	5	5	0.00
19/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4506	5	5	5	0.00
19/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4883	5	5	5	0.00
19/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	980	1	1	1	0.00
19/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1114	1	1	1	0.00
19/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1045	1	1	1	0.00
19/03/2012	R207 On 01-November-12			Bond Future	8.13	97.5599	97.5025	97.5599	0.00
19/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3345	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3489	4	3	4	0.00
19/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3205	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2847	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2614	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2728	3	3	3	0.00
19/03/2012	R207 On 07-February-13			Bond Future	8.21	95.6079	95.5525	95.6079	0.00
19/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3626	4	4	4	0.00
19/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3760	4	4	4	0.00
19/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3494	4	3	4	0.00
19/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3549	4	4	4	0.00
19/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3313	3	3	3	0.00
19/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3430	3	3	3	0.00
19/03/2012	R208 On 03-May-12			Bond Future	8.01	92.8649	92.8112	92.8649	9,510.00
19/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5742	6	6	6	0.00
19/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6007	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5477	6	5	6	0.00
19/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	238	0	0	0	3,000.00
19/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2508	3	3	3	0.00
19/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	499	1	0	1	1,000.00
19/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1360	1	1	1	0.00
19/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1092	1	1	1	1,000.00
19/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	480	0	0	0	3,000.00
19/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2340	2	2	2	0.00
19/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	54	0	0	0	0.00
19/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3312	3	3	3	0.00
19/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	34	0	0	0	0.00
19/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	43	0	0	0	0.00
19/03/2012	R208 On 02-August-12			Bond Future	8.09	94.2200	94.1618	94.2200	0.00
19/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4964	5	5	5	0.00
19/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5166	5	5	5	0.00
19/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4766	5	5	5	0.00
19/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1287	1	1	1	0.00
19/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1135	1	1	1	0.00
19/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1208	1	1	1	0.00
19/03/2012	R208 On 01-November-12			Bond Future	8.16	92.2853	92.2229	92.2853	0.00
19/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3584	4	4	4	0.00
19/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3434	3	3	3	0.00
19/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3737	4	4	4	0.00
19/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2947	3	3	3	0.00
19/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3207	3	3	3	0.00
19/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3075	3	3	3	0.00
19/03/2012	R208 On 07-February-13			Bond Future	8.23	93.8868	93.8261	93.8868	0.00
19/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3250	3	3	3	0.00
19/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3126	3	3	3	0.00
19/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3382	3	3	3	0.00
19/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4399	4	4	4	0.00
19/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4705	5	5	5	0.00
19/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4548	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
19/03/2012	R209 On 03-May-12			Bond Future	8.90	74.7815	74.5949	74.7815	2,933.00
19/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2187	2	2	2	0.00
19/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2412	3	2	3	0.00
19/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1973	2	2	2	0.00
19/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1571	2	2	2	0.00
19/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1247	1	1	1	0.00
19/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1402	1	1	1	0.00
19/03/2012	R209 On 02-August-12			Bond Future	8.97	75.8720	75.6802	75.8720	0.00
19/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5063	5	5	5	0.00
19/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4849	5	5	5	0.00
19/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5280	5	5	5	0.00
19/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2814	3	3	3	0.00
19/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3114	3	3	3	0.00
19/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2961	3	3	3	0.00
19/03/2012	R209 On 01-November-12			Bond Future	9.03	73.9105	73.7058	73.9105	0.00
19/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4826	5	5	5	0.00
19/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5014	5	5	5	0.00
19/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4647	5	5	5	0.00
19/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5287	5	5	5	0.00
19/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4893	5	5	5	0.00
19/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5084	5	5	5	0.00
19/03/2012	R209 On 07-February-13			Bond Future	9.10	75.1867	74.9845	75.1867	0.00
19/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5511	6	6	6	0.00
19/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5694	6	6	6	0.00
19/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5337	5	5	5	0.00
19/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6471	6	6	6	0.00
19/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6069	6	6	6	0.00
19/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6264	6	6	6	0.00
19/03/2012	R210 On 03-May-12			Bond Future	140.41	140.4183	140.4128	140.4183	820.00
19/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1413	1	1	1	0.00
19/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1463	1	1	1	0.00
19/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1363	1	1	1	0.00
19/03/2012	R210 On 03-May-12	139.05	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
19/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R211 On 03-May-12			Bond Future	118.54	118.5533	118.5438	118.5533	480.00
19/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	344	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	294	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	394	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R212 On 03-May-12			Bond Future	115.94	115.9430	115.9377	115.9430	2,752.00
19/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	638	1	1	1	0.00
19/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	688	1	1	1	0.00
19/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	588	1	1	1	0.00
19/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R213 On 03-May-12			Bond Future	8.81	85.0200	84.8602	85.0200	3,723.00
19/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4017	4	4	4	0.00
19/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3728	4	4	4	0.00
19/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4313	4	4	4	0.00
19/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	500	1	1	1	0.00
19/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	664	1	1	1	0.00
19/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	578	1	1	1	0.00
19/03/2012	R213 On 02-August-12			Bond Future	8.88	86.2584	86.1010	86.2584	0.00
19/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5547	6	6	6	0.00
19/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5780	6	6	6	0.00
19/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5318	5	5	5	0.00
19/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2843	3	3	3	0.00
19/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2559	3	3	3	0.00
19/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2698	3	3	3	0.00
19/03/2012	R213 On 01-November-12			Bond Future	8.95	84.0596	83.8888	84.0596	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
19/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5251	5	5	5	0.00
19/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5451	6	5	6	0.00
19/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5054	5	5	5	0.00
19/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5038	5	5	5	0.00
19/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4666	5	5	5	0.00
19/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4849	5	5	5	0.00
19/03/2012	R213 On 07-February-13			Bond Future	9.02	85.5159	85.3476	85.5159	0.00
19/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5821	6	6	6	0.00
19/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6013	6	6	6	0.00
19/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5637	6	6	6	0.00
19/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6174	6	6	6	0.00
19/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5784	6	6	6	0.00
19/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5974	6	6	6	0.00
19/03/2012	R214 On 03-May-12			Bond Future	8.94	76.3028	76.1003	76.3028	1,500.00
19/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1246	1	1	1	0.00
19/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1080	1	1	1	0.00
19/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1163	1	1	1	0.00
19/03/2012	R214 On 02-August-12			Bond Future	9.01	77.4174	77.2096	77.4174	0.00
19/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1790	2	2	2	0.00
19/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1625	1	2	1	0.00
19/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1708	2	2	2	0.00