



# Derivatives Weekly Statistics Report

From: 14/05/2012 To: 14/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	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
14/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	AL7T On 02-August-12			Index Future	432.73	434.9270	432.7340	434.9270	13.00
14/05/2012	AL7T On 01-November-12			Index Future	439.25	441.4900	439.2490	441.4900	0.00
14/05/2012	ALBI On 02-August-12			Index Future	392.10	393.9390	392.1020	393.9390	1,008.00
14/05/2012	ALBI On 01-November-12			Index Future	398.01	399.8840	398.0050	399.8840	0.00
14/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	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
14/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CAAZ On 18-June-12			Can-Do Future	0.22	0.1679	0.2187	0.1679	5,670.00
14/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
14/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0037	0.0038	0.0037	8,000.00
14/05/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0369	0.0295	0.0369	0.00
14/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0002	0.0002	0.0002	16,000.00
14/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	DAUS On 31-May-12			Any day expiry	8.19	8.0937	8.1927	8.0937	0.00
14/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	447	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	437	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	457	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
14/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	87	0	0	0	4,110.00
14/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	794	1	1	1	0.00
14/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	1	0	0	0	4,110.00
14/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	144	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	4	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	4	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	4	0	0	0	0.00
14/05/2012	DAUS On 29-June-12			Any day expiry	8.23	8.1287	8.2281	8.1287	0.00
14/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	500	0	1	0	0.00
14/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	491	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	509	0	1	0	0.00
14/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	832	1	1	1	0.00
14/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	171	0	0	0	5,480.00
14/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	4	0	0	0	5,480.00
14/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	193	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	21	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	23	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	22	0	0	0	0.00
14/05/2012	DAUS On 31-July-12			Any day expiry	8.27	8.1664	8.2661	8.1664	0.00
14/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	518	0	1	0	0.00
14/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	510	0	1	0	0.00
14/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	526	0	1	0	0.00
14/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	244	0	0	0	4,800.00
14/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	876	1	1	1	0.00
14/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	10	0	0	0	4,800.00
14/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	228	0	0	0	0.00
14/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	50	0	0	0	0.00
14/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	54	0	0	0	0.00
14/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	52	0	0	0	0.00
14/05/2012	DAUS On 31-August-12			Any day expiry	8.30	8.2029	8.3025	8.2029	0.00
14/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	539	0	1	0	0.00
14/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	532	0	1	0	0.00
14/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	547	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
14/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	922	1	1	1	0.00
14/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	311	0	0	0	6,170.00
14/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	20	0	0	0	6,170.00
14/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	259	0	0	0	0.00
14/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	85	0	0	0	0.00
14/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	90	0	0	0	0.00
14/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	87	0	0	0	0.00
14/05/2012	DAUS On 28-September-12			Any day expiry	8.33	8.2357	8.3349	8.2357	0.00
14/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	557	0	1	0	0.00
14/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	550	0	1	0	0.00
14/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	564	0	1	0	0.00
14/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	366	0	0	0	7,540.00
14/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	964	1	1	1	0.00
14/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	29	0	0	0	7,540.00
14/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	281	0	0	0	0.00
14/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	119	0	0	0	0.00
14/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	125	0	0	0	0.00
14/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	122	0	0	0	0.00
14/05/2012	DAUS On 31-October-12			Any day expiry	8.37	8.2744	8.3732	8.2744	0.00
14/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	614	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	608	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	621	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1013	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	427	0	0	0	8,220.00
14/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	40	0	0	0	8,220.00
14/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	304	0	0	0	0.00
14/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	138	0	0	0	0.00
14/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	145	0	0	0	0.00
14/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	141	0	0	0	0.00
14/05/2012	GOVI On 02-August-12			GOVI	393.29	395.0460	393.2920	395.0460	228.00
14/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	32920	5	3	5	0.00
14/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	32820	5	3	5	0.00
14/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	33020	5	3	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
14/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12			GOVI	399.21	401.0070	399.2140	401.0070	0.00
14/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	27760	1	3	1	0.00
14/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	27960	1	3	1	0.00
14/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	27860	1	3	1	0.00
14/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2012	IGOV On 02-August-12			Index Future	175.56	175.4650	175.5630	175.4650	563.00
14/05/2012	IGOV On 01-November-12			Index Future	178.21	178.1120	178.2060	178.1120	0.00
14/05/2012	ILBI On 02-August-12			Index Future	478.20	478.1960	478.1960	478.1960	169.00
14/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
14/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
14/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
14/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
14/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	44,760.00
14/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	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
14/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	840.00
14/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1800	94.1700	94.1800	790.00
14/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.99	94.0400	94.0100	94.0400	500.00
14/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.15	93.8800	93.8500	93.8800	1,700.00
14/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.34	93.7000	93.6600	93.7000	1,500.00
14/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.55	93.5000	93.4500	93.5000	0.00
14/05/2012	R157 On 02-August-12			Bond Future	6.57	124.6841	124.4826	124.6841	14,824.00
14/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4322	5	4	5	0.00
14/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4469	5	4	5	0.00
14/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4175	4	4	4	0.00
14/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	145	0	0	0	3,750.00
14/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	306	0	0	0	1,250.00
14/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	561	1	1	1	0.00
14/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1361	2	1	2	0.00
14/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	198	0	0	0	3,750.00
14/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	629	1	1	1	1,250.00
14/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	996	1	1	1	0.00
14/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
14/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1461	1	1	1	0.00
14/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	0	0	0.00
14/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
14/05/2012	R157 On 01-November-12			Bond Future	6.62	119.7580	119.5528	119.7580	0.00
14/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1581	2	2	2	0.00
14/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1485	2	1	2	0.00
14/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1680	2	2	2	0.00
14/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	470	0	0	0	0.00
14/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	556	0	1	0	0.00
14/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	511	0	1	0	0.00
14/05/2012	R157 On 07-February-13			Bond Future	6.68	121.7419	121.5228	121.7419	0.00
14/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1257	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1329	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1189	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1145	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
14/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1028	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1085	1	1	1	0.00
14/05/2012	R186 On 02-August-12			Bond Future	8.49	118.8416	117.8082	118.8416	34,719.00
14/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	3862	5	4	5	0.00
14/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4158	5	4	5	0.00
14/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3577	4	4	4	0.00
14/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1532	2	2	2	8,750.00
14/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3355	4	3	4	0.00
14/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	405	1	0	1	43.00
14/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	3921	5	4	5	0.00
14/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	826	1	1	1	1,099.00
14/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	5426	6	5	6	0.00
14/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	331	0	0	0	2,700.00
14/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1709	2	2	2	0.00
14/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	289	0	0	0	276.00
14/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	7413	7	7	7	0.00
14/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	3498	3	3	3	900.00
14/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	908	1	1	1	199.00
14/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7939	7	8	7	0.00
14/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1509	1	2	1	43.00
14/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	5475	5	5	5	0.00
14/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1838	2	2	2	276.00
14/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	8299	7	8	7	0.00
14/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1701	1	2	1	0.00
14/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3791	3	4	3	0.00
14/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1391	1	1	1	0.00
14/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1539	1	2	1	2,700.00
14/05/2012	R186 On 01-November-12			Bond Future	8.57	120.6337	119.5833	120.6337	0.00
14/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5108	6	5	6	0.00
14/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5361	6	5	6	0.00
14/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	4863	6	5	6	0.00
14/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3693	3	4	3	0.00
14/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	3309	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
14/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3496	3	3	3	0.00
14/05/2012	R186 On 07-February-13			Bond Future	8.65	117.3326	116.2502	117.3326	0.00
14/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	4790	5	5	5	0.00
14/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5004	6	5	6	0.00
14/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4586	5	5	5	0.00
14/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	6395	6	6	6	0.00
14/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5917	5	6	5	0.00
14/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	6150	6	6	6	0.00
14/05/2012	R189 On 02-August-12			Bond Future	218.82	218.8223	218.8244	218.8223	44.00
14/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	824	1	1	1	0.00
14/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	774	1	1	1	0.00
14/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	874	1	1	1	0.00
14/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R197 On 02-August-12			Bond Future	257.01	256.9899	257.0108	256.9899	1,389.00
14/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	11	0	0	0	0.00
14/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	61	0	0	0	0.00
14/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	39	0	0	0	0.00
14/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 02-August-12			Bond Future	5.85	107.5749	107.4498	107.5749	2,704.00
14/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3671	4	4	4	0.00
14/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3780	4	4	4	0.00
14/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3562	4	4	4	0.00
14/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 01-November-12			Bond Future	5.82	109.1995	109.0664	109.1995	0.00
14/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1540	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
14/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1458	2	1	2	0.00
14/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1625	2	2	2	0.00
14/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	140	0	0	0	0.00
14/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	174	0	0	0	0.00
14/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	155	0	0	0	0.00
14/05/2012	R201 On 07-February-13			Bond Future	5.76	106.5916	106.4514	106.5916	0.00
14/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1254	1	1	1	0.00
14/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1192	1	1	1	0.00
14/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1317	1	1	1	0.00
14/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	351	0	0	0	0.00
14/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	404	0	0	0	0.00
14/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	377	0	0	0	0.00
14/05/2012	R202 On 02-August-12			Bond Future	190.13	190.1176	190.1348	190.1176	40,005.00
14/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	815	1	1	1	0.00
14/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	915	1	1	1	0.00
14/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	865	1	1	1	0.00
14/05/2012	R203 On 02-August-12			Bond Future	7.15	108.2408	107.8974	108.2408	3,883.00
14/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5695	6	6	6	0.00
14/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	5894	6	6	6	0.00
14/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5496	6	5	6	0.00
14/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	214	0	0	0	4,200.00
14/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	475	1	0	1	1,400.00
14/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1012	1	1	1	0.00
14/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2119	2	2	2	0.00
14/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	380	0	0	0	4,200.00
14/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	990	1	1	1	1,400.00
14/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1764	2	2	2	0.00
14/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	19	0	0	0	0.00
14/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2611	2	3	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
14/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	12	0	0	0	0.00
14/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	0	0	0.00
14/05/2012	R203 On 01-November-12			Bond Future	7.21	105.7130	105.3643	105.7130	0.00
14/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3021	3	3	3	0.00
14/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3167	3	3	3	0.00
14/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	2879	3	3	3	0.00
14/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	878	1	1	1	0.00
14/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	762	1	1	1	0.00
14/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	818	1	1	1	0.00
14/05/2012	R203 On 07-February-13			Bond Future	7.29	107.4636	107.1016	107.4636	0.00
14/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	805	1	1	1	0.00
14/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	863	1	1	1	0.00
14/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	751	1	1	1	0.00
14/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4107	4	4	4	0.00
14/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3811	4	4	4	0.00
14/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3957	4	4	4	0.00
14/05/2012	R204 On 02-August-12			Bond Future	7.46	104.0898	103.6975	104.0898	4,098.00
14/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5190	6	5	6	0.00
14/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	4965	5	5	5	0.00
14/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5415	6	5	6	0.00
14/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	69	0	0	0	0.00
14/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	97	0	0	0	0.00
14/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	83	0	0	0	0.00
14/05/2012	R204 On 01-November-12			Bond Future	7.53	105.6631	105.2600	105.6631	0.00
14/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3418	4	3	4	0.00
14/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3257	4	3	4	0.00
14/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3582	4	4	4	0.00
14/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1086	1	1	1	0.00
14/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1238	1	1	1	0.00
14/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1160	1	1	1	0.00
14/05/2012	R204 On 07-February-13			Bond Future	7.61	103.3752	102.9599	103.3752	0.00
14/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3588	4	4	4	0.00
14/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3445	4	3	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
14/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3735	4	4	4	0.00
14/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1694	2	2	2	0.00
14/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1864	2	2	2	0.00
14/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1777	2	2	2	0.00
14/05/2012	R206 On 02-August-12			Bond Future	5.46	103.3043	103.2542	103.3043	1,781.00
14/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2457	3	2	3	0.00
14/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2524	3	3	3	0.00
14/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2390	2	2	2	0.00
14/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R206 On 01-November-12			Bond Future	5.31	104.8639	104.8104	104.8639	0.00
14/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	855	1	1	1	0.00
14/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	905	1	1	1	0.00
14/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	805	1	1	1	0.00
14/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	61	0	0	0	0.00
14/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	46	0	0	0	0.00
14/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	54	0	0	0	0.00
14/05/2012	R206 On 07-February-13			Bond Future	5.03	102.8312	102.7704	102.8312	0.00
14/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	945	1	1	1	0.00
14/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	983	1	1	1	0.00
14/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	908	1	1	1	0.00
14/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	82	0	0	0	0.00
14/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	68	0	0	0	0.00
14/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	75	0	0	0	0.00
14/05/2012	R207 On 02-August-12			Bond Future	7.78	98.0213	97.5112	98.0213	27,509.00
14/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5271	6	5	6	0.00
14/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5036	6	5	6	0.00
14/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5507	6	6	6	0.00
14/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	110	0	0	0	0.00
14/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	149	0	0	0	0.00
14/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	129	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
14/05/2012	R207 On	01-November-12				Bond Future	7.85	99.5018	98.9799	99.5018	0.00
14/05/2012	R207 On	01-November-12	8.25	Call		Bond Future	3537	4	4	4	0.00
14/05/2012	R207 On	01-November-12	8.20	Call		Bond Future	3370	4	3	4	0.00
14/05/2012	R207 On	01-November-12	8.30	Call		Bond Future	3708	4	4	4	0.00
14/05/2012	R207 On	01-November-12	8.30	Put		Bond Future	1356	1	1	1	0.00
14/05/2012	R207 On	01-November-12	8.20	Put		Bond Future	1534	1	2	1	0.00
14/05/2012	R207 On	01-November-12	8.25	Put		Bond Future	1442	1	1	1	0.00
14/05/2012	R207 On	07-February-13				Bond Future	7.93	97.5021	96.9716	97.5021	0.00
14/05/2012	R207 On	07-February-13	8.25	Call		Bond Future	3757	4	4	4	0.00
14/05/2012	R207 On	07-February-13	8.20	Call		Bond Future	3605	4	4	4	0.00
14/05/2012	R207 On	07-February-13	8.30	Call		Bond Future	3911	4	4	4	0.00
14/05/2012	R207 On	07-February-13	8.30	Put		Bond Future	2045	2	2	2	0.00
14/05/2012	R207 On	07-February-13	8.20	Put		Bond Future	2241	2	2	2	0.00
14/05/2012	R207 On	07-February-13	8.25	Put		Bond Future	2142	2	2	2	0.00
14/05/2012	R208 On	02-August-12				Bond Future	7.87	96.0108	95.4642	96.0108	9,382.00
14/05/2012	R208 On	02-August-12	8.75	Call		Bond Future	5250	6	5	6	0.00
14/05/2012	R208 On	02-August-12	8.80	Call		Bond Future	5498	6	5	6	0.00
14/05/2012	R208 On	02-August-12	8.70	Call		Bond Future	5002	6	5	6	0.00
14/05/2012	R208 On	02-August-12	7.20	Call		Bond Future	265	0	0	0	3,450.00
14/05/2012	R208 On	02-August-12	8.25	Call		Bond Future	2924	3	3	3	0.00
14/05/2012	R208 On	02-August-12	7.50	Call		Bond Future	654	1	1	1	1,150.00
14/05/2012	R208 On	02-August-12	7.80	Call		Bond Future	1331	2	1	2	0.00
14/05/2012	R208 On	02-August-12	7.80	Put		Bond Future	1717	1	2	1	1,150.00
14/05/2012	R208 On	02-August-12	8.25	Put		Bond Future	680	1	1	1	3,450.00
14/05/2012	R208 On	02-August-12	7.50	Put		Bond Future	2846	2	3	2	0.00
14/05/2012	R208 On	02-August-12	8.70	Put		Bond Future	220	0	0	0	0.00
14/05/2012	R208 On	02-August-12	7.20	Put		Bond Future	4308	4	4	4	0.00
14/05/2012	R208 On	02-August-12	8.80	Put		Bond Future	165	0	0	0	0.00
14/05/2012	R208 On	02-August-12	8.75	Put		Bond Future	192	0	0	0	0.00
14/05/2012	R208 On	01-November-12				Bond Future	7.94	94.0666	93.5046	94.0666	0.00
14/05/2012	R208 On	01-November-12	8.25	Call		Bond Future	3524	4	4	4	0.00
14/05/2012	R208 On	01-November-12	8.30	Call		Bond Future	3701	4	4	4	0.00
14/05/2012	R208 On	01-November-12	8.20	Call		Bond Future	3351	4	3	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
14/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1843	2	2	2	0.00
14/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1629	1	2	1	0.00
14/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1734	2	2	2	0.00
14/05/2012	R208 On 07-February-13			Bond Future	8.01	95.6258	95.0509	95.6258	0.00
14/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3128	3	3	3	0.00
14/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3274	4	3	4	0.00
14/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	2989	3	3	3	0.00
14/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3344	3	3	3	0.00
14/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	3067	3	3	3	0.00
14/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	3201	3	3	3	0.00
14/05/2012	R209 On 02-August-12			Bond Future	9.01	76.0261	75.3674	76.0261	3,099.00
14/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3244	4	3	4	0.00
14/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3478	4	3	4	0.00
14/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3016	3	3	3	0.00
14/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1594	1	2	1	0.00
14/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1325	1	1	1	0.00
14/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1455	1	1	1	0.00
14/05/2012	R209 On 01-November-12			Bond Future	9.08	74.0322	73.3517	74.0322	0.00
14/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3491	4	3	4	0.00
14/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3314	4	3	4	0.00
14/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3672	4	4	4	0.00
14/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3905	4	4	4	0.00
14/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4308	4	4	4	0.00
14/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	4103	4	4	4	0.00
14/05/2012	R209 On 07-February-13			Bond Future	9.16	75.2543	74.5681	75.2543	0.00
14/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4297	5	4	5	0.00
14/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4127	4	4	4	0.00
14/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4471	5	4	5	0.00
14/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5262	5	5	5	0.00
14/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5678	5	6	5	0.00
14/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5467	5	5	5	0.00
14/05/2012	R210 On 02-August-12			Bond Future	143.47	143.4555	143.4683	143.4555	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	468	0	0	0	0.00
14/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	418	0	0	0	0.00
14/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	518	1	1	1	0.00
14/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12			Bond Future	119.55	119.5408	119.5464	119.5408	480.00
14/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	504	1	1	1	0.00
14/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	404	0	0	0	0.00
14/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	454	0	0	0	0.00
14/05/2012	R212 On 02-August-12			Bond Future	118.32	118.3147	118.3242	118.3147	2,962.00
14/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	324	0	0	0	0.00
14/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	274	0	0	0	0.00
14/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	374	0	0	0	0.00
14/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R213 On 02-August-12			Bond Future	8.91	86.7494	85.8657	86.7494	4,725.00
14/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	3843	5	4	5	0.00
14/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4100	5	4	5	0.00
14/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3592	4	4	4	0.00
14/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1353	1	1	1	0.00
14/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	1114	1	1	1	0.00
14/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	1229	1	1	1	0.00
14/05/2012	R213 On 01-November-12			Bond Future	8.98	84.5203	83.6180	84.5203	0.00
14/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	3885	4	4	4	0.00
14/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4082	5	4	5	0.00
14/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3694	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
14/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3949	4	4	4	0.00
14/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3567	3	4	3	0.00
14/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3754	3	4	3	0.00
14/05/2012	R213 On 07-February-13			Bond Future	9.07	85.9159	84.9973	85.9159	0.00
14/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4682	5	5	5	0.00
14/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	4872	5	5	5	0.00
14/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4501	5	5	5	0.00
14/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5389	5	5	5	0.00
14/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4994	5	5	5	0.00
14/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	5185	5	5	5	0.00
14/05/2012	R214 On 02-August-12			Bond Future	9.04	77.6827	76.9947	77.6827	1,530.00
14/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1840	1	2	1	0.00
14/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	2005	1	2	1	0.00
14/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1922	1	2	1	0.00