



Derivatives Weekly Statistics Report

From: 16/01/2012 To: 17/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	AL7T On 02-February-12			Index Future	411.03	410.2620	411.0340	410.2620	16.00
16/01/2012	AL7T On 03-May-12			Index Future	416.87	416.0990	416.8670	416.0990	0.00
16/01/2012	ALBI On 02-February-12			Index Future	374.60	373.9560	374.5960	373.9560	1,044.00
16/01/2012	ALBI On 03-May-12			Index Future	379.91	379.2770	379.9120	379.2770	0.00
16/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	CAAN On 30-March-12			Can-Do Future	0.28	0.3233	0.2832	0.3233	100,000.00
16/01/2012	CAAO On 30-March-12			Can-Do Future	0.09	0.0707	0.0872	0.0707	100,000.00
16/01/2012	CAAS On 31-January-12			Can-Do Future	0.16	0.2014	0.1577	0.2014	12,500.00
16/01/2012	CAAT On 29-February-12			Can-Do Future	0.15	0.1706	0.1491	0.1706	12,500.00
16/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0029	0.0053	0.0029	19,481.00
16/01/2012	CAAV On 29-February-12			Can-Do Future	0.03	0.0217	0.0336	0.0217	12,987.00
16/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
16/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	GOVI On 02-February-12			GOVI	375.90	375.2790	375.9010	375.2790	185.00
16/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	69010	6	7	6	0.00
16/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	68910	6	7	6	0.00
16/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	69110	6	7	6	0.00
16/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
16/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
16/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
16/01/2012	GOVI On 03-May-12			GOVI	381.24	380.6190	381.2360	380.6190	0.00
16/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
16/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
16/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
16/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	7540	1	1	1	0.00
16/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	7740	1	1	1	0.00
16/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	7640	1	1	1	0.00
16/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2012	IGOV On 02-February-12			Index Future	167.79	167.7030	167.7850	167.7030	511.00
16/01/2012	IGOV On 03-May-12			Index Future	170.17	170.0890	170.1660	170.0890	0.00
16/01/2012	ILBI On 02-February-12			Index Future	455.15	455.2020	455.1520	455.2020	88.00
16/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
16/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
16/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
16/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3800	94.3600	94.3800	0.00
16/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	2,890.00
16/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2800	94.2500	94.2800	44,760.00
16/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.1300	94.0800	94.1300	990.00
16/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.10	93.9200	93.9000	93.9200	790.00
16/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.33	93.6900	93.6700	93.6900	1,250.00
16/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.60	93.4300	93.4000	93.4300	1,500.00
16/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.73	93.2900	93.2700	93.2900	500.00
16/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
16/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
16/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
16/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
16/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
16/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
16/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
16/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
16/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
16/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
16/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
16/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
16/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
16/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
16/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
16/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
16/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
16/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

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16/01/2012	OTH1 On 02-February-12			Index Future	367.22	366.5000	367.2190	366.5000	0.00
16/01/2012	R157 On 02-February-12			Bond Future	6.78	126.4160	126.5120	126.4160	10,961.00
16/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5919	6	6	6	0.00
16/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6086	6	6	6	0.00
16/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5752	6	6	6	0.00
16/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
16/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1038	1	1	1	0.00
16/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	108	0	0	0	0.00
16/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	9	0	0	0	3,960.00
16/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1505	1	2	1	0.00
16/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	52	0	0	0	1,320.00
16/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	201	0	0	0	0.00
16/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	672	1	1	1	1,320.00
16/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	30	0	0	0	3,960.00
16/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1240	1	1	1	0.00
16/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	937	1	1	1	0.00
16/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2822	3	3	3	0.00
16/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	90	0	0	0	130.00
16/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1920	2	2	2	0.00
16/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R157 On 03-May-12			Bond Future	6.88	121.4084	121.4976	121.4084	0.00
16/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4497	4	4	4	0.00
16/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4646	5	5	5	0.00
16/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4349	4	4	4	0.00
16/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	72	0	0	0	0.00
16/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	54	0	0	0	0.00
16/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	63	0	0	0	0.00
16/01/2012	R157 On 02-August-12			Bond Future	6.94	123.2611	123.3559	123.2611	0.00
16/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3683	4	4	4	0.00
16/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3799	4	4	4	0.00

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16/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3564	4	4	4	0.00
16/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	519	1	1	1	0.00
16/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	458	0	0	0	0.00
16/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	490	1	0	1	0.00
16/01/2012	R157 On 01-November-12			Bond Future	7.01	118.3621	118.4661	118.3621	0.00
16/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1820	2	2	2	0.00
16/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1898	2	2	2	0.00
16/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1748	2	2	2	0.00
16/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1906	2	2	2	0.00
16/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1774	2	2	2	0.00
16/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1837	2	2	2	0.00
16/01/2012	R186 On 02-February-12			Bond Future	8.55	117.4093	117.6042	117.4093	27,779.00
16/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4290	4	4	4	0.00
16/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4682	5	5	5	0.00
16/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3906	4	4	4	0.00
16/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	14	0	0	0	6,000.00
16/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
16/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	93	0	0	0	100.00
16/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33934	34	34	34	0.00
16/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105708	106	106	106	0.00
16/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5361	6	5	6	0.00
16/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	18608	19	19	19	0.00
16/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	264	0	0	0	0.00
16/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	7796	8	8	8	0.00
16/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	158	0	0	0	0.00
16/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	206	0	0	0	100.00
16/01/2012	R186 On 03-May-12			Bond Future	8.64	119.0807	119.2718	119.0807	0.00
16/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5633	6	6	6	0.00
16/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5357	5	5	5	0.00
16/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5915	6	6	6	0.00
16/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2239	2	2	2	0.00

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16/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2555	3	3	3	0.00
16/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2393	3	2	3	0.00
16/01/2012	R186 On 02-August-12			Bond Future	8.71	100.0000	115.8070	100.0000	0.00
16/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5171	1	5	1	0.00
16/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4946	0	5	0	0.00
16/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5411	1	5	1	0.00
16/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	4646	16	5	16	0.00
16/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5071	16	5	16	0.00
16/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	4850	16	5	16	0.00
16/01/2012	R186 On 01-November-12			Bond Future	8.79	117.4000	117.6104	117.4000	0.00
16/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5928	6	6	6	0.00
16/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5714	6	6	6	0.00
16/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6159	6	6	6	0.00
16/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6080	6	6	6	0.00
16/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	6517	7	7	7	0.00
16/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6289	6	6	6	0.00
16/01/2012	R189 On 02-February-12			Bond Future	218.91	218.9123	218.9133	218.9123	0.00
16/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	913	1	1	1	0.00
16/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	863	1	1	1	0.00
16/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	963	1	1	1	0.00
16/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R197 On 02-February-12			Bond Future	247.26	247.2438	247.2610	247.2438	965.00
16/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	10261	10	10	10	0.00
16/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	10311	10	10	10	0.00
16/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	10211	10	10	10	0.00
16/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R201 On 02-February-12			Bond Future	6.29	107.4443	107.5143	107.4443	3,124.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5129	5	5	5	0.00
16/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5003	5	5	5	0.00
16/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5256	5	5	5	0.00
16/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R201 On 03-May-12			Bond Future	6.34	108.9741	109.0406	108.9741	0.00
16/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3437	3	3	3	0.00
16/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3550	3	4	3	0.00
16/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3324	3	3	3	0.00
16/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	40	0	0	0	0.00
16/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	30	0	0	0	0.00
16/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	35	0	0	0	0.00
16/01/2012	R201 On 02-August-12			Bond Future	6.36	106.2287	106.2959	106.2287	0.00
16/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2807	3	3	3	0.00
16/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2896	3	3	3	0.00
16/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2720	3	3	3	0.00
16/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	312	0	0	0	0.00
16/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	270	0	0	0	0.00
16/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	290	0	0	0	0.00
16/01/2012	R201 On 01-November-12			Bond Future	6.37	107.8728	107.9515	107.8728	0.00
16/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1531	1	2	1	0.00
16/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1591	2	2	2	0.00
16/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1472	1	1	1	0.00
16/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1303	1	1	1	0.00
16/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1221	1	1	1	0.00
16/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1261	1	1	1	0.00
16/01/2012	R202 On 02-February-12			Bond Future	186.78	186.7703	186.7833	186.7703	36,743.00
16/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9783	10	10	10	0.00
16/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9833	10	10	10	0.00
16/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9733	10	10	10	0.00
16/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R203 On 02-February-12			Bond Future	7.47	106.6813	106.8011	106.6813	3,569.00
16/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5706	6	6	6	0.00
16/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5921	6	6	6	0.00
16/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5491	5	5	5	0.00
16/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	30	0	0	0	2,640.00
16/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2242	2	2	2	0.00
16/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	166	0	0	0	880.00
16/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	360	0	0	0	0.00
16/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	906	1	1	1	880.00
16/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	50	0	0	0	2,640.00
16/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1410	2	1	2	0.00
16/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2452	3	2	3	0.00
16/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R203 On 03-May-12			Bond Future	7.57	104.0412	104.1604	104.0412	0.00
16/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5303	5	5	5	0.00
16/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5121	5	5	5	0.00
16/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5487	5	5	5	0.00
16/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	210	0	0	0	0.00
16/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	259	0	0	0	0.00
16/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	234	0	0	0	0.00
16/01/2012	R203 On 02-August-12			Bond Future	7.65	105.6294	105.7477	105.6294	0.00
16/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4539	4	5	4	0.00
16/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4685	5	5	5	0.00
16/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4389	4	4	4	0.00
16/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1062	1	1	1	0.00
16/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	953	1	1	1	0.00
16/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1009	1	1	1	0.00
16/01/2012	R203 On 01-November-12			Bond Future	7.73	103.1005	103.2337	103.1005	0.00
16/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2693	3	3	3	0.00
16/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2590	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
16/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2803	3	3	3	0.00
16/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2529	3	3	3	0.00
16/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2719	3	3	3	0.00
16/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2620	3	3	3	0.00
16/01/2012	R204 On 02-February-12			Bond Future	7.77	102.0932	102.2358	102.0932	3,526.00
16/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6245	6	6	6	0.00
16/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6489	6	6	6	0.00
16/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6001	6	6	6	0.00
16/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	44	0	0	0	540.00
16/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1478	1	1	1	0.00
16/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	214	0	0	0	0.00
16/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1659	2	2	2	0.00
16/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	276	0	0	0	540.00
16/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2846	3	3	3	0.00
16/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R204 On 03-May-12			Bond Future	7.87	103.5473	103.6850	103.5473	0.00
16/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4945	5	5	5	0.00
16/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5138	5	5	5	0.00
16/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4750	5	5	5	0.00
16/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	620	1	1	1	0.00
16/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	525	1	1	1	0.00
16/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	573	1	1	1	0.00
16/01/2012	R204 On 02-August-12			Bond Future	7.96	101.0961	101.2340	101.0961	0.00
16/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4237	4	4	4	0.00
16/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4077	4	4	4	0.00
16/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4399	4	4	4	0.00
16/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1517	2	2	2	0.00
16/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1672	2	2	2	0.00
16/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1593	2	2	2	0.00
16/01/2012	R204 On 01-November-12			Bond Future	8.04	102.6639	102.8113	102.6639	0.00
16/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3165	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
16/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3292	3	3	3	0.00
16/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3047	3	3	3	0.00
16/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3476	4	3	4	0.00
16/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3244	3	3	3	0.00
16/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3356	3	3	3	0.00
16/01/2012	R206 On 02-February-12			Bond Future	6.07	103.0038	103.0441	103.0038	300.00
16/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3459	3	3	3	0.00
16/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3372	3	3	3	0.00
16/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3547	4	4	4	0.00
16/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R206 On 03-May-12			Bond Future	6.13	104.4693	104.5062	104.4693	0.00
16/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2188	2	2	2	0.00
16/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2113	2	2	2	0.00
16/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2264	2	2	2	0.00
16/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	13	0	0	0	0.00
16/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	18	0	0	0	0.00
16/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	15	0	0	0	0.00
16/01/2012	R206 On 02-August-12			Bond Future	6.12	102.3000	102.3357	102.3000	0.00
16/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1710	2	2	2	0.00
16/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1766	2	2	2	0.00
16/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1656	2	2	2	0.00
16/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	185	0	0	0	0.00
16/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	160	0	0	0	0.00
16/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	171	0	0	0	0.00
16/01/2012	R206 On 01-November-12			Bond Future	6.07	103.8850	103.9297	103.8850	0.00
16/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	774	1	1	1	0.00
16/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	745	1	1	1	0.00
16/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	805	1	1	1	0.00
16/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	827	1	1	1	0.00
16/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	882	1	1	1	0.00
16/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	853	1	1	1	0.00

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16/01/2012	R207 On 02-February-12			Bond Future	8.02	95.8636	95.9873	95.8636	43,515.00
16/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5315	5	5	5	0.00
16/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5576	5	6	5	0.00
16/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	5053	5	5	5	0.00
16/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	8	0	0	0	1,920.00
16/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2703	3	3	3	0.00
16/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	96	0	0	0	640.00
16/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	322	0	0	0	0.00
16/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1290	1	1	1	640.00
16/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	55	0	0	0	1,920.00
16/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2212	2	2	2	0.00
16/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
16/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3878	4	4	4	0.00
16/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	1	0	0	0	0.00
16/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
16/01/2012	R207 On 03-May-12			Bond Future	8.12	97.2303	97.3449	97.2303	10.00
16/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4292	4	4	4	0.00
16/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4486	4	4	4	0.00
16/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4101	4	4	4	0.00
16/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1003	1	1	1	0.00
16/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	865	1	1	1	0.00
16/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	932	1	1	1	0.00
16/01/2012	R207 On 02-August-12			Bond Future	8.21	95.0736	95.1955	95.0736	0.00
16/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4576	5	5	5	0.00
16/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4405	4	4	4	0.00
16/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4749	5	5	5	0.00
16/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1667	2	2	2	0.00
16/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1834	2	2	2	0.00
16/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1749	2	2	2	0.00
16/01/2012	R207 On 01-November-12			Bond Future	8.29	96.5452	96.6790	96.5452	0.00
16/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3431	3	3	3	0.00
16/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3567	4	4	4	0.00
16/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3303	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
16/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3768	4	4	4	0.00
16/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3516	4	4	4	0.00
16/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3637	4	4	4	0.00
16/01/2012	R208 On 02-February-12			Bond Future	8.05	93.9247	94.0878	93.9247	14,050.00
16/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5530	5	6	5	0.00
16/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5808	6	6	6	0.00
16/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5250	5	5	5	0.00
16/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	12	0	0	0	2,880.00
16/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3009	3	3	3	0.00
16/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	103	0	0	0	960.00
16/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	358	0	0	0	0.00
16/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1265	1	1	1	960.00
16/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	42	0	0	0	2,880.00
16/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2244	2	2	2	0.00
16/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
16/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3726	4	4	4	0.00
16/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
16/01/2012	R208 On 03-May-12			Bond Future	8.14	91.8693	92.0284	91.8693	0.00
16/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5552	5	6	5	0.00
16/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5331	5	5	5	0.00
16/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5772	6	6	6	0.00
16/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	582	1	1	1	0.00
16/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	691	1	1	1	0.00
16/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	636	1	1	1	0.00
16/01/2012	R208 On 02-August-12			Bond Future	8.21	93.2717	93.4327	93.2717	0.00
16/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4920	5	5	5	0.00
16/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5107	5	5	5	0.00
16/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4736	5	5	5	0.00
16/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1986	2	2	2	0.00
16/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1805	2	2	2	0.00
16/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1893	2	2	2	0.00
16/01/2012	R208 On 01-November-12			Bond Future	8.29	91.3209	91.4892	91.3209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3542	3	4	3	0.00
16/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3404	3	3	3	0.00
16/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3690	4	4	4	0.00
16/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3634	4	4	4	0.00
16/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3911	4	4	4	0.00
16/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3767	4	4	4	0.00
16/01/2012	R209 On 02-February-12			Bond Future	8.95	75.5810	75.7042	75.5810	2,900.00
16/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1406	1	1	1	0.00
16/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1626	2	2	2	0.00
16/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1203	1	1	1	0.00
16/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1180	1	1	1	0.00
16/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	839	1	1	1	0.00
16/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	999	1	1	1	0.00
16/01/2012	R209 On 03-May-12			Bond Future	9.02	73.5136	73.6350	73.5136	0.00
16/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3078	3	3	3	0.00
16/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3267	3	3	3	0.00
16/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2895	3	3	3	0.00
16/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3453	4	3	4	0.00
16/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3062	3	3	3	0.00
16/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3253	3	3	3	0.00
16/01/2012	R209 On 02-August-12			Bond Future	9.09	74.6356	74.7630	74.6356	0.00
16/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5027	5	5	5	0.00
16/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4825	5	5	5	0.00
16/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5233	5	5	5	0.00
16/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	3684	4	4	4	0.00
16/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4007	4	4	4	0.00
16/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	3842	4	4	4	0.00
16/01/2012	R209 On 01-November-12			Bond Future	9.16	72.6517	72.7849	72.6517	0.00
16/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4511	4	5	4	0.00
16/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4685	5	5	5	0.00
16/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4340	4	4	4	0.00
16/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	5901	6	6	6	0.00
16/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5485	6	5	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
16/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	5690	6	6	6	0.00
16/01/2012	R210 On 02-February-12			Bond Future	140.11	140.1042	140.1141	140.1042	755.00
16/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9114	9	9	9	0.00
16/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9164	9	9	9	0.00
16/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	9064	9	9	9	0.00
16/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R211 On 02-February-12			Bond Future	116.60	116.5981	116.6019	116.5981	480.00
16/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6102	6	6	6	0.00
16/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6052	6	6	6	0.00
16/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6152	6	6	6	0.00
16/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R212 On 02-February-12			Bond Future	113.48	113.4699	113.4776	113.4699	2,677.00
16/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4978	5	5	5	0.00
16/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5028	5	5	5	0.00
16/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4928	5	5	5	0.00
16/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
16/01/2012	R213 On 02-February-12			Bond Future	8.92	85.4839	85.6490	85.4839	487.00
16/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1556	2	2	2	0.00
16/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1338	1	1	1	0.00
16/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1792	2	2	2	0.00
16/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	770	1	1	1	0.00
16/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1094	1	1	1	0.00
16/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	922	1	1	1	0.00
16/01/2012	R213 On 03-May-12			Bond Future	9.00	83.1636	83.3263	83.1636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4267	4	4	4	0.00
16/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4047	4	4	4	0.00
16/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4492	4	4	4	0.00
16/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2213	2	2	2	0.00
16/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2517	3	3	3	0.00
16/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2361	2	2	2	0.00
16/01/2012	R213 On 02-August-12			Bond Future	9.07	84.4286	84.5966	84.4286	0.00
16/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5203	5	5	5	0.00
16/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5415	5	5	5	0.00
16/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4993	5	5	5	0.00
16/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4023	4	4	4	0.00
16/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	3699	4	4	4	0.00
16/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	3858	4	4	4	0.00
16/01/2012	R213 On 01-November-12			Bond Future	9.15	82.2014	82.3746	82.2014	0.00
16/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4636	5	5	5	0.00
16/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4814	5	5	5	0.00
16/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4460	4	4	4	0.00
16/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	5959	6	6	6	0.00
16/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5543	6	6	6	0.00
16/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	5748	6	6	6	0.00
16/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
17/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0757 On 15-January-20			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
17/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	AL7T On 02-February-12			Index Future	411.69	411.0340	411.6930	411.0340	16.00
17/01/2012	AL7T On 03-May-12			Index Future	417.53	416.8670	417.5310	416.8670	0.00
17/01/2012	ALBI On 02-February-12			Index Future	375.06	374.5960	375.0560	374.5960	1,044.00
17/01/2012	ALBI On 03-May-12			Index Future	380.37	379.9120	380.3740	379.9120	0.00
17/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C186 On 21-December-26			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
17/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	CAAN On 30-March-12			Can-Do Future	0.26	0.2832	0.2591	0.2832	100,000.00
17/01/2012	CAAO On 30-March-12			Can-Do Future	0.10	0.0872	0.0953	0.0872	100,000.00
17/01/2012	CAAS On 31-January-12			Can-Do Future	0.13	0.1577	0.1333	0.1577	12,500.00
17/01/2012	CAAT On 29-February-12			Can-Do Future	0.14	0.1491	0.1438	0.1491	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0053	0.0066	0.0053	19,481.00
17/01/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0336	0.0374	0.0336	12,987.00
17/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
17/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2012	GOVI On 02-February-12			GOVI	376.31	375.9010	376.3090	375.9010	185.00
17/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	73090	7	7	7	0.00
17/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	72990	7	7	7	0.00
17/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	73190	7	7	7	0.00
17/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
17/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
17/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
17/01/2012	GOVI On 03-May-12			GOVI	381.65	381.2360	381.6450	381.2360	0.00
17/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
17/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
17/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
17/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	3450	1	0	1	0.00
17/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	3650	1	0	1	0.00
17/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	3550	1	0	1	0.00
17/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2012	IGOV On 02-February-12			Index Future	167.80	167.7850	167.7950	167.7850	511.00
17/01/2012	IGOV On 03-May-12			Index Future	170.17	170.1660	170.1740	170.1660	0.00
17/01/2012	ILBI On 02-February-12			Index Future	455.18	455.1520	455.1760	455.1520	88.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
17/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
17/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
17/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
17/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
17/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3400	94.3300	94.3400	2,890.00
17/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.76	94.2500	94.2400	94.2500	44,760.00
17/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.93	94.0800	94.0700	94.0800	990.00
17/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.9000	93.8800	93.9000	790.00
17/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6700	93.6400	93.6700	1,250.00
17/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.61	93.4000	93.3900	93.4000	1,500.00
17/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.74	93.2700	93.2600	93.2700	500.00
17/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
17/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
17/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
17/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
17/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
17/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
17/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
17/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
17/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
17/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
17/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
17/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
17/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
17/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
17/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
17/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
17/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
17/01/2012	OTH1 On 02-February-12			Index Future	367.92	367.2190	367.9210	367.2190	0.00
17/01/2012	R157 On 02-February-12			Bond Future	6.78	126.5120	126.5155	126.5120	10,961.00
17/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5923	6	6	6	0.00
17/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6089	6	6	6	0.00
17/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5756	6	6	6	0.00
17/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
17/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1034	1	1	1	0.00
17/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	101	0	0	0	0.00
17/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	7	0	0	0	3,960.00
17/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1505	2	2	2	0.00
17/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	47	0	0	0	1,320.00
17/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	191	0	0	0	0.00
17/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	658	1	1	1	1,320.00
17/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	26	0	0	0	3,960.00
17/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1232	1	1	1	0.00
17/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	926	1	1	1	0.00
17/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2819	3	3	3	0.00
17/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	82	0	0	0	130.00
17/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1914	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
17/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R157 On 03-May-12			Bond Future	6.88	121.4976	121.5009	121.4976	0.00
17/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4499	4	4	4	0.00
17/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4350	4	4	4	0.00
17/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4648	5	5	5	0.00
17/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	53	0	0	0	0.00
17/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	70	0	0	0	0.00
17/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	61	0	0	0	0.00
17/01/2012	R157 On 02-August-12			Bond Future	6.94	123.3559	123.3559	123.3559	0.00
17/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3680	4	4	4	0.00
17/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3797	4	4	4	0.00
17/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3561	4	4	4	0.00
17/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	516	1	1	1	0.00
17/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	456	0	0	0	0.00
17/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	487	0	0	0	0.00
17/01/2012	R157 On 01-November-12			Bond Future	7.00	118.4661	118.4718	118.4661	0.00
17/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1820	2	2	2	0.00
17/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1898	2	2	2	0.00
17/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1748	2	2	2	0.00
17/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1900	2	2	2	0.00
17/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1769	2	2	2	0.00
17/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1831	2	2	2	0.00
17/01/2012	R186 On 02-February-12			Bond Future	8.53	117.6042	117.7996	117.6042	27,779.00
17/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4444	4	4	4	0.00
17/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4844	5	5	5	0.00
17/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	4052	4	4	4	0.00
17/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	13	0	0	0	6,000.00
17/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
17/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	93	0	0	0	100.00
17/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	34129	34	34	34	0.00
17/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105903	106	106	106	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
17/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5166	5	5	5	0.00
17/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	18413	19	18	19	0.00
17/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	215	0	0	0	0.00
17/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	7599	8	8	8	0.00
17/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	124	0	0	0	0.00
17/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	164	0	0	0	100.00
17/01/2012	R186 On 03-May-12			Bond Future	8.62	119.2718	119.4725	119.2718	0.00
17/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5748	6	6	6	0.00
17/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6033	6	6	6	0.00
17/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5468	5	5	5	0.00
17/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2466	3	2	3	0.00
17/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2156	2	2	2	0.00
17/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2307	2	2	2	0.00
17/01/2012	R186 On 02-August-12			Bond Future	8.69	115.8070	116.0040	115.8070	0.00
17/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5264	5	5	5	0.00
17/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5036	5	5	5	0.00
17/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5506	5	6	5	0.00
17/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	4544	5	5	5	0.00
17/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	4964	5	5	5	0.00
17/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	4746	5	5	5	0.00
17/01/2012	R186 On 01-November-12			Bond Future	8.77	117.6104	117.8125	117.6104	0.00
17/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	6023	6	6	6	0.00
17/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5806	6	6	6	0.00
17/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6256	6	6	6	0.00
17/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	5975	6	6	6	0.00
17/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	6407	7	6	7	0.00
17/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6182	6	6	6	0.00
17/01/2012	R189 On 02-February-12			Bond Future	218.92	218.9133	218.9150	218.9133	0.00
17/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	915	1	1	1	0.00
17/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	865	1	1	1	0.00
17/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	965	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
17/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R197 On 02-February-12			Bond Future	247.28	247.2610	247.2788	247.2610	965.00
17/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	10279	10	10	10	0.00
17/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	10329	10	10	10	0.00
17/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	10229	10	10	10	0.00
17/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R201 On 02-February-12			Bond Future	6.29	107.5143	107.5035	107.5143	3,124.00
17/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5119	5	5	5	0.00
17/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4992	5	5	5	0.00
17/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5245	5	5	5	0.00
17/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R201 On 03-May-12			Bond Future	6.35	109.0406	109.0283	109.0406	0.00
17/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3424	3	3	3	0.00
17/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3311	3	3	3	0.00
17/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3537	4	4	4	0.00
17/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	29	0	0	0	0.00
17/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	40	0	0	0	0.00
17/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	34	0	0	0	0.00
17/01/2012	R201 On 02-August-12			Bond Future	6.37	106.2959	106.2825	106.2959	0.00
17/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2794	3	3	3	0.00
17/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2883	3	3	3	0.00
17/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2707	3	3	3	0.00
17/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	312	0	0	0	0.00
17/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	271	0	0	0	0.00
17/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	290	0	0	0	0.00
17/01/2012	R201 On 01-November-12			Bond Future	6.37	107.9515	107.9414	107.9515	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
17/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1523	2	2	2	0.00
17/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1583	2	2	2	0.00
17/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1464	1	1	1	0.00
17/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1305	1	1	1	0.00
17/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1223	1	1	1	0.00
17/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1263	1	1	1	0.00
17/01/2012	R202 On 02-February-12			Bond Future	186.80	186.7833	186.7976	186.7833	36,743.00
17/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9798	10	10	10	0.00
17/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9848	10	10	10	0.00
17/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9748	10	10	10	0.00
17/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R203 On 02-February-12			Bond Future	7.46	106.8011	106.8564	106.8011	3,569.00
17/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5762	6	6	6	0.00
17/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5976	6	6	6	0.00
17/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5547	5	6	5	0.00
17/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	29	0	0	0	2,640.00
17/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2288	2	2	2	0.00
17/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	165	0	0	0	880.00
17/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	364	0	0	0	0.00
17/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	854	1	1	1	880.00
17/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	40	0	0	0	2,640.00
17/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1354	1	1	1	0.00
17/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2395	2	2	2	0.00
17/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R203 On 03-May-12			Bond Future	7.56	104.1604	104.2090	104.1604	0.00
17/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5342	5	5	5	0.00
17/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5527	5	6	5	0.00
17/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5159	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
17/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	249	0	0	0	0.00
17/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	202	0	0	0	0.00
17/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	224	0	0	0	0.00
17/01/2012	R203 On 02-August-12			Bond Future	7.63	105.7477	105.8027	105.7477	0.00
17/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4574	5	5	5	0.00
17/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4721	5	5	5	0.00
17/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4424	4	4	4	0.00
17/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1042	1	1	1	0.00
17/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	934	1	1	1	0.00
17/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	989	1	1	1	0.00
17/01/2012	R203 On 01-November-12			Bond Future	7.72	103.2337	103.2902	103.2337	0.00
17/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2718	3	3	3	0.00
17/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2614	3	3	3	0.00
17/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2829	3	3	3	0.00
17/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2498	3	2	3	0.00
17/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2687	3	3	3	0.00
17/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2589	3	3	3	0.00
17/01/2012	R204 On 02-February-12			Bond Future	7.75	102.2358	102.3469	102.2358	3,526.00
17/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6357	6	6	6	0.00
17/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6600	6	7	6	0.00
17/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6112	6	6	6	0.00
17/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	45	0	0	0	540.00
17/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1546	1	2	1	0.00
17/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	222	0	0	0	0.00
17/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1556	2	2	2	0.00
17/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	233	0	0	0	540.00
17/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2736	3	3	3	0.00
17/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
17/01/2012	R204 On 03-May-12			Bond Future	7.85	103.6850	103.7975	103.6850	0.00
17/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5030	5	5	5	0.00
17/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5225	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
17/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4833	5	5	5	0.00
17/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	591	1	1	1	0.00
17/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	500	1	1	1	0.00
17/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	546	1	1	1	0.00
17/01/2012	R204 On 02-August-12			Bond Future	7.93	101.2340	101.3525	101.2340	0.00
17/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4310	4	4	4	0.00
17/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4149	4	4	4	0.00
17/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4473	4	4	4	0.00
17/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1472	2	1	2	0.00
17/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1626	2	2	2	0.00
17/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1548	2	2	2	0.00
17/01/2012	R204 On 01-November-12			Bond Future	8.02	102.8113	102.9303	102.8113	0.00
17/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3220	3	3	3	0.00
17/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3349	3	3	3	0.00
17/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3100	3	3	3	0.00
17/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3410	3	3	3	0.00
17/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3182	3	3	3	0.00
17/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3292	3	3	3	0.00
17/01/2012	R206 On 02-February-12			Bond Future	6.09	103.0441	103.0075	103.0441	300.00
17/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3423	3	3	3	0.00
17/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3335	3	3	3	0.00
17/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3510	4	4	4	0.00
17/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R206 On 03-May-12			Bond Future	6.15	104.5062	104.4677	104.5062	0.00
17/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2150	2	2	2	0.00
17/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2075	2	2	2	0.00
17/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2226	2	2	2	0.00
17/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	13	0	0	0	0.00
17/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	18	0	0	0	0.00
17/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	15	0	0	0	0.00
17/01/2012	R206 On 02-August-12			Bond Future	6.15	102.3357	102.2972	102.3357	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
17/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1678	2	2	2	0.00
17/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1733	2	2	2	0.00
17/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1624	2	2	2	0.00
17/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	191	0	0	0	0.00
17/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	166	0	0	0	0.00
17/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	178	0	0	0	0.00
17/01/2012	R206 On 01-November-12			Bond Future	6.10	103.9297	103.8930	103.9297	0.00
17/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	755	1	1	1	0.00
17/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	726	1	1	1	0.00
17/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	786	1	1	1	0.00
17/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	845	1	1	1	0.00
17/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	899	1	1	1	0.00
17/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	871	1	1	1	0.00
17/01/2012	R207 On 02-February-12			Bond Future	7.99	95.9873	96.1619	95.9873	43,515.00
17/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5489	5	5	5	0.00
17/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5750	6	6	6	0.00
17/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	5227	5	5	5	0.00
17/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	8	0	0	0	1,920.00
17/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2861	3	3	3	0.00
17/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	107	0	0	0	640.00
17/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	357	0	0	0	0.00
17/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1151	1	1	1	640.00
17/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	39	0	0	0	1,920.00
17/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2049	2	2	2	0.00
17/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
17/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3704	4	4	4	0.00
17/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R207 On 03-May-12			Bond Future	8.09	97.3449	97.5254	97.3449	10.00
17/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4417	4	4	4	0.00
17/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4614	4	5	4	0.00
17/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4224	4	4	4	0.00
17/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	945	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
17/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	813	1	1	1	0.00
17/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	877	1	1	1	0.00
17/01/2012	R207 On 02-August-12			Bond Future	8.17	95.1955	95.3761	95.1955	0.00
17/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4690	5	5	5	0.00
17/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4517	4	5	4	0.00
17/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4865	5	5	5	0.00
17/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1603	2	2	2	0.00
17/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1766	2	2	2	0.00
17/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1683	2	2	2	0.00
17/01/2012	R207 On 01-November-12			Bond Future	8.25	96.6790	96.8647	96.6790	0.00
17/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3520	3	4	3	0.00
17/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3658	4	4	4	0.00
17/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3390	3	3	3	0.00
17/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3669	4	4	4	0.00
17/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3421	4	3	4	0.00
17/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3541	4	4	4	0.00
17/01/2012	R208 On 02-February-12			Bond Future	8.03	94.0878	94.2149	94.0878	14,050.00
17/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5657	6	6	6	0.00
17/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5935	6	6	6	0.00
17/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5377	5	5	5	0.00
17/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	12	0	0	0	2,880.00
17/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3125	3	3	3	0.00
17/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	108	0	0	0	960.00
17/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	380	0	0	0	0.00
17/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1160	1	1	1	960.00
17/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	31	0	0	0	2,880.00
17/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2122	2	2	2	0.00
17/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
17/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3599	4	4	4	0.00
17/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
17/01/2012	R208 On 03-May-12			Bond Future	8.12	92.0284	92.1524	92.0284	0.00
17/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5646	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
17/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5423	5	5	5	0.00
17/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5867	6	6	6	0.00
17/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	553	1	1	1	0.00
17/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	659	1	1	1	0.00
17/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	606	1	1	1	0.00
17/01/2012	R208 On 02-August-12			Bond Future	8.19	93.4327	93.5595	93.4327	0.00
17/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4997	5	5	5	0.00
17/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5185	5	5	5	0.00
17/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4811	5	5	5	0.00
17/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1934	2	2	2	0.00
17/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1756	2	2	2	0.00
17/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1844	2	2	2	0.00
17/01/2012	R208 On 01-November-12			Bond Future	8.27	91.4892	91.6241	91.4892	0.00
17/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3605	4	4	4	0.00
17/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3465	3	3	3	0.00
17/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3755	4	4	4	0.00
17/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3564	4	4	4	0.00
17/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3837	4	4	4	0.00
17/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3695	4	4	4	0.00
17/01/2012	R209 On 02-February-12			Bond Future	8.92	75.7042	75.9438	75.7042	2,900.00
17/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1509	1	2	1	0.00
17/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1743	2	2	2	0.00
17/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1294	1	1	1	0.00
17/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1031	1	1	1	0.00
17/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	716	1	1	1	0.00
17/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	863	1	1	1	0.00
17/01/2012	R209 On 03-May-12			Bond Future	8.99	73.6350	73.8788	73.6350	0.00
17/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3190	3	3	3	0.00
17/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3384	3	3	3	0.00
17/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3002	3	3	3	0.00
17/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3316	3	3	3	0.00
17/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	2935	3	3	3	0.00
17/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3121	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
17/01/2012	R209 On 02-August-12			Bond Future	9.06	74.7630	75.0113	74.7630	0.00
17/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5159	5	5	5	0.00
17/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4954	5	5	5	0.00
17/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5368	5	5	5	0.00
17/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	3571	4	4	4	0.00
17/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	3888	4	4	4	0.00
17/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	3726	4	4	4	0.00
17/01/2012	R209 On 01-November-12			Bond Future	9.12	72.7849	73.0301	72.7849	0.00
17/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4625	5	5	5	0.00
17/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4802	5	5	5	0.00
17/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4452	4	4	4	0.00
17/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	5767	6	6	6	0.00
17/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5357	5	5	5	0.00
17/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	5559	6	6	6	0.00
17/01/2012	R210 On 02-February-12			Bond Future	140.12	140.1141	140.1248	140.1141	755.00
17/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9125	9	9	9	0.00
17/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9175	9	9	9	0.00
17/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	9075	9	9	9	0.00
17/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R211 On 02-February-12			Bond Future	116.61	116.6019	116.6063	116.6019	480.00
17/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6106	6	6	6	0.00
17/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6056	6	6	6	0.00
17/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6156	6	6	6	0.00
17/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R212 On 02-February-12			Bond Future	113.49	113.4776	113.4857	113.4776	2,677.00
17/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4986	5	5	5	0.00
17/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5036	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
17/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4936	5	5	5	0.00
17/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
17/01/2012	R213 On 02-February-12			Bond Future	8.89	85.6490	85.8542	85.6490	487.00
17/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1645	2	2	2	0.00
17/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1416	1	1	1	0.00
17/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1892	2	2	2	0.00
17/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	665	1	1	1	0.00
17/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	967	1	1	1	0.00
17/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	806	1	1	1	0.00
17/01/2012	R213 On 03-May-12			Bond Future	8.97	83.3263	83.5362	83.3263	0.00
17/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4382	4	4	4	0.00
17/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4158	4	4	4	0.00
17/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4611	4	5	4	0.00
17/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2123	2	2	2	0.00
17/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2418	3	2	3	0.00
17/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2267	2	2	2	0.00
17/01/2012	R213 On 02-August-12			Bond Future	9.04	84.5966	84.8112	84.5966	0.00
17/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5315	5	5	5	0.00
17/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5530	5	6	5	0.00
17/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5103	5	5	5	0.00
17/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	3918	4	4	4	0.00
17/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	3599	4	4	4	0.00
17/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	3756	4	4	4	0.00
17/01/2012	R213 On 01-November-12			Bond Future	9.12	82.3746	82.5938	82.3746	0.00
17/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4737	5	5	5	0.00
17/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4918	5	5	5	0.00
17/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4558	4	5	4	0.00
17/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	5837	6	6	6	0.00
17/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5428	6	5	6	0.00
17/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	5630	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
17/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00