



# Derivatives Weekly Statistics Report

From: 23/01/2012 To: 25/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	AL7T On 02-February-12			Index Future	415.25	414.4120	415.2510	414.4120	16.00
23/01/2012	AL7T On 03-May-12			Index Future	421.10	420.2630	421.1020	420.2630	0.00
23/01/2012	ALBI On 02-February-12			Index Future	378.39	377.8320	378.3900	377.8320	1,044.00
23/01/2012	ALBI On 03-May-12			Index Future	383.72	383.1670	383.7210	383.1670	0.00
23/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CAAN On 30-March-12			Can-Do Future	0.19	0.2089	0.1928	0.2089	100,000.00
23/01/2012	CAAO On 30-March-12			Can-Do Future	0.12	0.1151	0.1225	0.1151	100,000.00
23/01/2012	CAAS On 31-January-12			Can-Do Future	0.08	0.0765	0.0765	0.0765	12,500.00
23/01/2012	CAAT On 29-February-12			Can-Do Future	0.11	0.1163	0.1081	0.1163	12,500.00
23/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0109	0.0092	0.0109	19,481.00
23/01/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0539	0.0588	0.0539	12,987.00
23/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
23/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	GOVI On 02-February-12			GOVI	379.34	378.7590	379.3390	378.7590	185.00
23/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	103390	10	10	10	0.00
23/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	103290	10	10	10	0.00
23/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	103490	10	10	10	0.00
23/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 03-May-12			GOVI	384.68	384.1080	384.6830	384.1080	0.00
23/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	26830	2	3	2	0.00
23/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	26730	2	3	2	0.00
23/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	26930	2	3	2	0.00
23/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
23/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
23/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2012	IGOV On 02-February-12			Index Future	167.89	167.8100	167.8910	167.8100	513.00
23/01/2012	IGOV On 03-May-12			Index Future	170.26	170.1790	170.2570	170.1790	0.00
23/01/2012	ILBI On 02-February-12			Index Future	455.11	455.1100	455.1100	455.1100	88.00
23/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
23/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	2,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00
23/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	0.00
23/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.69	94.3000	94.3100	94.3000	2,890.00
23/01/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.72	94.2600	94.2800	94.2600	0.00
23/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.1900	94.2000	94.1900	44,760.00
23/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.95	94.0200	94.0500	94.0200	990.00
23/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.11	93.8500	93.8900	93.8500	790.00
23/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.6500	93.6800	93.6500	1,250.00
23/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.55	93.4100	93.4500	93.4100	1,500.00
23/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.75	93.2100	93.2500	93.2100	500.00
23/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
23/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
23/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
23/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
23/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
23/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
23/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
23/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	OTH1 On 02-February-12			Index Future	372.68	372.2260	372.6810	372.2260	0.00
23/01/2012	R157 On 02-February-12			Bond Future	6.67	126.7505	126.9004	126.7505	10,961.00
23/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	6308	6	6	6	0.00
23/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6474	6	6	6	0.00
23/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	6141	6	6	6	0.00
23/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
23/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1342	1	1	1	0.00
23/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	98	0	0	0	0.00
23/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	2	0	0	0	3,960.00
23/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1864	2	2	2	0.00
23/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	34	0	0	0	1,320.00
23/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	223	0	0	0	0.00
23/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	305	0	0	0	1,320.00
23/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
23/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	834	1	1	1	0.00
23/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	538	1	1	1	0.00
23/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2434	3	2	3	0.00
23/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	5	0	0	0	130.00
23/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1524	2	2	2	0.00
23/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R157 On 03-May-12			Bond Future	6.76	121.7359	121.8819	121.7359	0.00
23/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4830	5	5	5	0.00
23/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4986	5	5	5	0.00
23/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4675	5	5	5	0.00
23/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	14	0	0	0	0.00
23/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	10	0	0	0	0.00
23/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	12	0	0	0	0.00
23/01/2012	R157 On 02-August-12			Bond Future	6.81	123.5949	123.7423	123.5949	0.00
23/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3907	4	4	4	0.00
23/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	4030	4	4	4	0.00

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23/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3785	4	4	4	0.00
23/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	353	0	0	0	0.00
23/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	303	0	0	0	0.00
23/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	328	0	0	0	0.00
23/01/2012	R157 On 01-November-12			Bond Future	6.86	118.7084	118.8750	118.7084	0.00
23/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1879	2	2	2	0.00
23/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1802	2	2	2	0.00
23/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1963	2	2	2	0.00
23/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1431	2	1	2	0.00
23/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1551	2	2	2	0.00
23/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1487	2	1	2	0.00
23/01/2012	R186 On 02-February-12			Bond Future	8.33	119.4561	119.6561	119.4561	29,275.00
23/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	6140	6	6	6	0.00
23/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	6578	6	7	6	0.00
23/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	5701	6	6	6	0.00
23/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	5	0	0	0	6,000.00
23/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
23/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	91	0	0	0	100.00
23/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	35985	36	36	36	0.00
23/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	107760	108	108	108	0.00
23/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	3308	4	3	4	0.00
23/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	16556	17	17	17	0.00
23/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	7	0	0	0	0.00
23/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	5735	6	6	6	0.00
23/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	2	0	0	0	0.00
23/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	4	0	0	0	100.00
23/01/2012	R186 On 03-May-12			Bond Future	8.41	121.1430	121.3391	121.1430	142.00
23/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	6475	6	6	6	0.00
23/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6809	7	7	7	0.00
23/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	6147	6	6	6	0.00
23/01/2012	R186 On 03-May-12	7.90	Call	Bond Future	1211	1	1	1	2,250.00

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



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	10843	11	11	11	0.00
23/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	10793	11	11	11	0.00
23/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	10893	11	11	11	0.00
23/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 02-February-12			Bond Future	6.22	107.5816	107.6814	107.5816	3,124.00
23/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5296	5	5	5	0.00
23/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5170	5	5	5	0.00
23/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5423	5	5	5	0.00
23/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R201 On 03-May-12			Bond Future	6.28	109.1023	109.1961	109.1023	0.00
23/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3565	3	4	3	0.00
23/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3448	3	3	3	0.00
23/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3682	4	4	4	0.00
23/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	6	0	0	0	0.00
23/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	9	0	0	0	0.00
23/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	8	0	0	0	0.00
23/01/2012	R201 On 02-August-12			Bond Future	6.29	106.3565	106.4531	106.3565	0.00
23/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2876	3	3	3	0.00
23/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2968	3	3	3	0.00
23/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2784	3	3	3	0.00
23/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	218	0	0	0	0.00
23/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	185	0	0	0	0.00
23/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	202	0	0	0	0.00
23/01/2012	R201 On 01-November-12			Bond Future	6.28	108.0140	108.1251	108.0140	0.00
23/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1504	1	2	1	0.00
23/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1442	1	1	1	0.00
23/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1566	2	2	2	0.00
23/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1022	1	1	1	0.00
23/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1099	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1061	1	1	1	0.00
23/01/2012	R202 On 02-February-12			Bond Future	186.88	186.8690	186.8824	186.8690	36,743.00
23/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9882	10	10	10	0.00
23/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9932	10	10	10	0.00
23/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9832	10	10	10	0.00
23/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 02-February-12			Bond Future	7.37	107.1614	107.2355	107.1614	3,569.00
23/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	6141	6	6	6	0.00
23/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6355	6	6	6	0.00
23/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5926	6	6	6	0.00
23/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	7	0	0	0	2,640.00
23/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2628	3	3	3	0.00
23/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	111	0	0	0	880.00
23/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	338	0	0	0	0.00
23/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	449	1	0	1	880.00
23/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	2,640.00
23/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	921	1	1	1	0.00
23/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	1994	2	2	2	0.00
23/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R203 On 03-May-12			Bond Future	7.47	104.5144	104.5899	104.5144	259.00
23/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5575	6	6	6	0.00
23/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5772	6	6	6	0.00
23/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5380	5	5	5	0.00
23/01/2012	R203 On 03-May-12	7.00	Call	Bond Future	483	0	0	0	4,200.00
23/01/2012	R203 On 03-May-12	7.80	Call	Bond Future	2168	2	2	2	0.00
23/01/2012	R203 On 03-May-12	7.15	Call	Bond Future	686	1	1	1	1,400.00
23/01/2012	R203 On 03-May-12	7.45	Call	Bond Future	1246	1	1	1	0.00
23/01/2012	R203 On 03-May-12	7.45	Put	Bond Future	1330	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R203 On 03-May-12	7.80	Put	Bond Future	711	1	1	1	4,200.00
23/01/2012	R203 On 03-May-12	7.15	Put	Bond Future	2114	2	2	2	0.00
23/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	89	0	0	0	0.00
23/01/2012	R203 On 03-May-12	7.00	Put	Bond Future	2591	3	3	3	0.00
23/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	66	0	0	0	0.00
23/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	76	0	0	0	0.00
23/01/2012	R203 On 02-August-12			Bond Future	7.54	106.1121	106.1843	106.1121	0.00
23/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4718	5	5	5	0.00
23/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4872	5	5	5	0.00
23/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4560	5	5	5	0.00
23/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	796	1	1	1	0.00
23/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	703	1	1	1	0.00
23/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	752	1	1	1	0.00
23/01/2012	R203 On 01-November-12			Bond Future	7.62	103.6019	103.6912	103.6019	0.00
23/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2799	3	3	3	0.00
23/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2915	3	3	3	0.00
23/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2684	3	3	3	0.00
23/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2356	2	2	2	0.00
23/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2183	2	2	2	0.00
23/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2269	2	2	2	0.00
23/01/2012	R204 On 02-February-12			Bond Future	7.64	102.8567	102.9153	102.8567	3,526.00
23/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6925	7	7	7	0.00
23/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	7169	7	7	7	0.00
23/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6680	7	7	7	0.00
23/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	17	0	0	0	540.00
23/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1912	2	2	2	0.00
23/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	186	0	0	0	0.00
23/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	952	1	1	1	0.00
23/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	31	0	0	0	540.00
23/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2139	2	2	2	0.00
23/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R204 On 03-May-12			Bond Future	7.74	104.3105	104.3671	104.3105	0.00
23/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5285	5	5	5	0.00
23/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5499	5	5	5	0.00
23/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	5069	5	5	5	0.00
23/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	257	0	0	0	0.00
23/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	204	0	0	0	0.00
23/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	231	0	0	0	0.00
23/01/2012	R204 On 02-August-12			Bond Future	7.82	101.8728	101.9275	101.8728	0.00
23/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4573	5	5	5	0.00
23/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4403	4	4	4	0.00
23/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4746	5	5	5	0.00
23/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1170	1	1	1	0.00
23/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1305	1	1	1	0.00
23/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1236	1	1	1	0.00
23/01/2012	R204 On 01-November-12			Bond Future	7.89	103.4562	103.5281	103.4562	0.00
23/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3357	3	3	3	0.00
23/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3229	3	3	3	0.00
23/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3492	3	3	3	0.00
23/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	2728	3	3	3	0.00
23/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	2941	3	3	3	0.00
23/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	2831	3	3	3	0.00
23/01/2012	R206 On 02-February-12			Bond Future	6.04	103.0240	103.1009	103.0240	300.00
23/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3516	3	4	3	0.00
23/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3428	3	3	3	0.00
23/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3604	4	4	4	0.00
23/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R206 On 03-May-12			Bond Future	6.10	104.4789	104.5528	104.4789	0.00
23/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2223	2	2	2	0.00
23/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2146	2	2	2	0.00
23/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2300	2	2	2	0.00
23/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	2	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	4	0	0	0	0.00
23/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	3	0	0	0	0.00
23/01/2012	R206 On 02-August-12			Bond Future	6.09	102.3082	102.3825	102.3082	0.00
23/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1712	2	2	2	0.00
23/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1769	2	2	2	0.00
23/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1655	2	2	2	0.00
23/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	137	0	0	0	0.00
23/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	116	0	0	0	0.00
23/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	127	0	0	0	0.00
23/01/2012	R206 On 01-November-12			Bond Future	6.02	103.9010	103.9905	103.9010	0.00
23/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	743	1	1	1	0.00
23/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	775	1	1	1	0.00
23/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	714	1	1	1	0.00
23/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	790	1	1	1	0.00
23/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	736	1	1	1	0.00
23/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	761	1	1	1	0.00
23/01/2012	R207 On 02-February-12			Bond Future	7.85	96.7904	96.9384	96.7904	43,445.00
23/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	6265	6	6	6	0.00
23/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	6526	6	7	6	0.00
23/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	6003	6	6	6	0.00
23/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	2	0	0	0	1,920.00
23/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	3599	3	4	3	0.00
23/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	92	0	0	0	640.00
23/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	452	0	0	0	0.00
23/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	469	1	0	1	640.00
23/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
23/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	1257	1	1	1	0.00
23/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	2921	3	3	3	0.00
23/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R207 On 03-May-12			Bond Future	7.95	98.1577	98.3070	98.1577	50.00
23/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4724	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4944	5	5	5	0.00
23/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4506	4	5	4	0.00
23/01/2012	R207 On 03-May-12	7.45	Call	Bond Future	668	1	1	1	2,400.00
23/01/2012	R207 On 03-May-12	8.30	Call	Bond Future	2895	3	3	3	0.00
23/01/2012	R207 On 03-May-12	7.65	Call	Bond Future	1022	1	1	1	800.00
23/01/2012	R207 On 03-May-12	8.00	Call	Bond Future	1896	2	2	2	0.00
23/01/2012	R207 On 03-May-12	8.00	Put	Bond Future	1598	2	2	2	800.00
23/01/2012	R207 On 03-May-12	8.30	Put	Bond Future	961	1	1	1	2,400.00
23/01/2012	R207 On 03-May-12	7.65	Put	Bond Future	2677	3	3	3	0.00
23/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	446	0	0	0	0.00
23/01/2012	R207 On 03-May-12	7.45	Put	Bond Future	3462	4	3	4	0.00
23/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	361	0	0	0	0.00
23/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	402	0	0	0	0.00
23/01/2012	R207 On 02-August-12			Bond Future	8.03	96.0168	96.1671	96.0168	0.00
23/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5107	5	5	5	0.00
23/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4922	5	5	5	0.00
23/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	5294	5	5	5	0.00
23/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1241	1	1	1	0.00
23/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1379	1	1	1	0.00
23/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1309	1	1	1	0.00
23/01/2012	R207 On 01-November-12			Bond Future	8.10	97.5130	97.6746	97.5130	0.00
23/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3808	4	4	4	0.00
23/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3669	4	4	4	0.00
23/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3955	4	4	4	0.00
23/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	2908	3	3	3	0.00
23/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3138	3	3	3	0.00
23/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3019	3	3	3	0.00
23/01/2012	R208 On 02-February-12			Bond Future	7.89	94.8843	95.0495	94.8843	14,050.00
23/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	6491	6	6	6	0.00
23/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	6770	7	7	7	0.00
23/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	6211	6	6	6	0.00
23/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	4	0	0	0	2,880.00
23/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3929	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	99	0	0	0	960.00
23/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	505	0	1	0	0.00
23/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	450	1	0	1	960.00
23/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
23/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	1279	1	1	1	0.00
23/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	2757	3	3	3	0.00
23/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R208 On 03-May-12			Bond Future	7.98	92.8350	92.9902	92.8350	3,000.00
23/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	6117	6	6	6	0.00
23/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6363	6	6	6	0.00
23/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5871	6	6	6	0.00
23/01/2012	R208 On 03-May-12	7.50	Call	Bond Future	707	1	1	1	3,000.00
23/01/2012	R208 On 03-May-12	8.35	Call	Bond Future	3151	3	3	3	0.00
23/01/2012	R208 On 03-May-12	7.70	Call	Bond Future	1094	1	1	1	1,000.00
23/01/2012	R208 On 03-May-12	8.05	Call	Bond Future	2053	2	2	2	0.00
23/01/2012	R208 On 03-May-12	8.05	Put	Bond Future	1606	2	2	2	1,000.00
23/01/2012	R208 On 03-May-12	8.35	Put	Bond Future	944	1	1	1	3,000.00
23/01/2012	R208 On 03-May-12	7.70	Put	Bond Future	2756	3	3	3	0.00
23/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	269	0	0	0	0.00
23/01/2012	R208 On 03-May-12	7.50	Put	Bond Future	3602	4	4	4	0.00
23/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	211	0	0	0	0.00
23/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	239	0	0	0	0.00
23/01/2012	R208 On 02-August-12			Bond Future	8.05	94.2491	94.4064	94.2491	0.00
23/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5458	5	5	5	0.00
23/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5658	6	6	6	0.00
23/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5259	5	5	5	0.00
23/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1535	2	2	2	0.00
23/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1382	1	1	1	0.00
23/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1458	2	1	2	0.00
23/01/2012	R208 On 01-November-12			Bond Future	8.11	92.3194	92.4957	92.3194	0.00
23/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3952	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4113	4	4	4	0.00
23/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3802	4	4	4	0.00
23/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3303	3	3	3	0.00
23/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3050	3	3	3	0.00
23/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3170	3	3	3	0.00
23/01/2012	R209 On 02-February-12			Bond Future	8.71	77.5679	77.5679	77.5679	2,890.00
23/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	2416	2	2	2	0.00
23/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2751	3	3	3	0.00
23/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2094	2	2	2	0.00
23/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	207	0	0	0	0.00
23/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	100	0	0	0	0.00
23/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	146	0	0	0	0.00
23/01/2012	R209 On 03-May-12			Bond Future	8.78	75.5196	75.5196	75.5196	0.00
23/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3529	4	4	4	0.00
23/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3763	4	4	4	0.00
23/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3302	3	3	3	0.00
23/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	1975	2	2	2	0.00
23/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	1674	2	2	2	0.00
23/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	1819	2	2	2	0.00
23/01/2012	R209 On 02-August-12			Bond Future	8.84	76.6708	76.6708	76.6708	0.00
23/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5932	6	6	6	0.00
23/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5704	6	6	6	0.00
23/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	6164	6	6	6	0.00
23/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	2707	3	3	3	0.00
23/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	2978	3	3	3	0.00
23/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	2839	3	3	3	0.00
23/01/2012	R209 On 01-November-12			Bond Future	8.90	74.7151	74.7306	74.7151	0.00
23/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5458	5	5	5	0.00
23/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	5264	5	5	5	0.00
23/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5666	6	6	6	0.00
23/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	4520	5	5	5	0.00
23/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	4879	5	5	5	0.00
23/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	4691	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R210 On 02-February-12			Bond Future	139.46	139.4451	139.4553	139.4451	755.00
23/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8455	8	8	8	0.00
23/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8405	8	8	8	0.00
23/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	8505	8	9	8	0.00
23/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R211 On 02-February-12			Bond Future	116.63	116.6292	116.6333	116.6292	480.00
23/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6133	6	6	6	0.00
23/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6083	6	6	6	0.00
23/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6183	6	6	6	0.00
23/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R212 On 02-February-12			Bond Future	113.74	113.7274	113.7351	113.7274	2,677.00
23/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5235	5	5	5	0.00
23/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5285	5	5	5	0.00
23/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5185	5	5	5	0.00
23/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
23/01/2012	R213 On 02-February-12			Bond Future	8.70	87.4258	87.4339	87.4258	487.00
23/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	2552	3	3	3	0.00
23/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2218	2	2	2	0.00
23/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2898	3	3	3	0.00
23/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	91	0	0	0	0.00
23/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	189	0	0	0	0.00
23/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	133	0	0	0	0.00
23/01/2012	R213 On 03-May-12			Bond Future	8.77	85.1241	85.1241	85.1241	0.00
23/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4885	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4619	5	5	5	0.00
23/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	5156	5	5	5	0.00
23/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	1080	1	1	1	0.00
23/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	1291	1	1	1	0.00
23/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	1182	1	1	1	0.00
23/01/2012	R213 On 02-August-12			Bond Future	8.84	86.4242	86.4242	86.4242	0.00
23/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	6045	6	6	6	0.00
23/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	6283	6	6	6	0.00
23/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5810	6	6	6	0.00
23/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	3012	3	3	3	0.00
23/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	2739	3	3	3	0.00
23/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	2873	3	3	3	0.00
23/01/2012	R213 On 01-November-12			Bond Future	8.90	84.2309	84.2465	84.2309	0.00
23/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5527	6	6	6	0.00
23/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5739	6	6	6	0.00
23/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	5330	5	5	5	0.00
23/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	4957	5	5	5	0.00
23/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	4596	5	5	5	0.00
23/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	4768	5	5	5	0.00
23/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
24/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0804 On 31-March-21			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
24/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	AL7T On 02-February-12			Index Future	416.08	415.2510	416.0780	415.2510	0.00
24/01/2012	AL7T On 03-May-12			Index Future	421.94	421.1020	421.9360	421.1020	16.00
24/01/2012	ALBI On 02-February-12			Index Future	378.93	378.3900	378.9280	378.3900	787.00
24/01/2012	ALBI On 03-May-12			Index Future	384.26	383.7210	384.2630	383.7210	257.00
24/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C189 On 01-April-13			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
24/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	CAAN On 30-March-12			Can-Do Future	0.22	0.1928	0.2187	0.1928	100,000.00
24/01/2012	CAAO On 30-March-12			Can-Do Future	0.10	0.1225	0.1045	0.1225	100,000.00
24/01/2012	CAAS On 31-January-12			Can-Do Future	0.00	0.0765	0.0031	0.0765	12,500.00
24/01/2012	CAAT On 29-February-12			Can-Do Future	0.13	0.1081	0.1293	0.1081	12,500.00
24/01/2012	CAAU On 31-January-12			Can-Do Future	0.00	0.0092	0.0025	0.0092	19,481.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0588	0.0403	0.0588	12,987.00
24/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
24/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2012	GOVI On 02-February-12			GOVI	379.91	379.3390	379.9120	379.3390	185.00
24/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	109120	10	11	10	0.00
24/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	109020	10	11	10	0.00
24/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	109220	10	11	10	0.00
24/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
24/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
24/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
24/01/2012	GOVI On 03-May-12			GOVI	385.26	384.6830	385.2610	384.6830	0.00
24/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	32610	3	3	3	0.00
24/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	32510	3	3	3	0.00
24/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	32710	3	3	3	0.00
24/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
24/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
24/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
24/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2012	IGOV On 02-February-12			Index Future	167.95	167.8910	167.9530	167.8910	112.00
24/01/2012	IGOV On 03-May-12			Index Future	170.32	170.2570	170.3180	170.2570	401.00
24/01/2012	ILBI On 02-February-12			Index Future	455.11	455.1100	455.1100	455.1100	88.00
24/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	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
24/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
24/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
24/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
24/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
24/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3100	94.3300	94.3100	2,890.00
24/01/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	0.00
24/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.78	94.2000	94.2200	94.2000	44,760.00
24/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.0500	94.0800	94.0500	940.00
24/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.8900	93.9300	93.8900	790.00
24/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.27	93.6800	93.7300	93.6800	1,250.00
24/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.51	93.4500	93.4900	93.4500	1,500.00
24/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.71	93.2500	93.2900	93.2500	500.00
24/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
24/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
24/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
24/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
24/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
24/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
24/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
24/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
24/01/2012	JN05 On 02-February-12	7.75	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
24/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
24/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
24/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
24/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
24/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
24/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
24/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
24/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
24/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
24/01/2012	OTH1 On 02-February-12			Index Future	373.05	372.6810	373.0520	372.6810	0.00
24/01/2012	R157 On 02-February-12			Bond Future	6.65	126.9004	126.9754	126.9004	10,961.00
24/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	6383	6	6	6	0.00
24/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6549	6	7	6	0.00
24/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	6216	6	6	6	0.00
24/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	107	0	0	0	0.00
24/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
24/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1415	1	1	1	0.00
24/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	2	0	0	0	3,960.00
24/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	37	0	0	0	1,320.00
24/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	245	0	0	0	0.00
24/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1939	2	2	2	0.00
24/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
24/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	252	0	0	0	1,320.00
24/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	762	1	1	1	0.00
24/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	3	0	0	0	130.00
24/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1449	2	1	2	0.00
24/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	472	1	0	1	0.00
24/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2359	2	2	2	0.00
24/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R157 On 02-February-12	8.55	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
24/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R157 On 03-May-12			Bond Future	6.74	121.8819	121.9582	121.8819	0.00
24/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4905	5	5	5	0.00
24/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	5061	5	5	5	0.00
24/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4750	5	5	5	0.00
24/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	13	0	0	0	0.00
24/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	9	0	0	0	0.00
24/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	10	0	0	0	0.00
24/01/2012	R157 On 02-August-12			Bond Future	6.79	123.7423	123.8160	123.7423	0.00
24/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3966	4	4	4	0.00
24/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	4090	4	4	4	0.00
24/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3843	4	4	4	0.00
24/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	338	0	0	0	0.00
24/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	289	0	0	0	0.00
24/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	313	0	0	0	0.00
24/01/2012	R157 On 01-November-12			Bond Future	6.83	118.8750	118.9513	118.8750	0.00
24/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1918	2	2	2	0.00
24/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	2003	2	2	2	0.00
24/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1840	2	2	2	0.00
24/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1513	2	2	2	0.00
24/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1394	1	1	1	0.00
24/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1450	1	1	1	0.00
24/01/2012	R186 On 02-February-12			Bond Future	8.31	119.6561	119.8565	119.6561	29,275.00
24/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	6338	6	6	6	0.00
24/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	6778	7	7	7	0.00
24/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	5897	6	6	6	0.00
24/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	4	0	0	0	6,000.00
24/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
24/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	36186	36	36	36	0.00
24/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	107960	108	108	108	0.00
24/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	90	0	0	0	100.00
24/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	3106	3	3	3	0.00
24/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	16356	17	16	17	0.00
24/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	3	0	0	0	0.00
24/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	5533	6	6	6	0.00
24/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	1	0	0	0	0.00
24/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	100.00
24/01/2012	R186 On 03-May-12			Bond Future	8.39	121.3391	121.5450	121.3391	142.00
24/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	6621	6	7	6	0.00
24/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6958	7	7	7	0.00
24/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	6289	6	6	6	0.00
24/01/2012	R186 On 03-May-12	7.90	Call	Bond Future	1255	1	1	1	2,250.00
24/01/2012	R186 On 03-May-12	8.20	Call	Bond Future	2250	2	2	2	750.00
24/01/2012	R186 On 03-May-12	8.50	Call	Bond Future	3617	4	4	4	0.00
24/01/2012	R186 On 03-May-12	8.85	Call	Bond Future	5643	6	6	6	0.00
24/01/2012	R186 On 03-May-12	8.85	Put	Bond Future	1453	2	1	2	2,250.00
24/01/2012	R186 On 03-May-12	8.50	Put	Bond Future	2602	3	3	3	750.00
24/01/2012	R186 On 03-May-12	8.20	Put	Bond Future	4060	4	4	4	0.00
24/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	1214	1	1	1	0.00
24/01/2012	R186 On 03-May-12	7.90	Put	Bond Future	5988	6	6	6	0.00
24/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	1009	1	1	1	0.00
24/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	1108	1	1	1	0.00
24/01/2012	R186 On 02-August-12			Bond Future	8.46	117.9000	118.1022	117.9000	0.00
24/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	6252	6	6	6	0.00
24/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5983	6	6	6	0.00
24/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	6524	6	7	6	0.00
24/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	3463	4	3	4	0.00
24/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	3813	4	4	4	0.00
24/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	3636	4	4	4	0.00
24/01/2012	R186 On 01-November-12			Bond Future	8.53	119.7544	119.9620	119.7544	0.00
24/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	7034	7	7	7	0.00
24/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	6792	7	7	7	0.00
24/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	7293	7	7	7	0.00
24/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	4862	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
24/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	5243	5	5	5	0.00
24/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	5043	5	5	5	0.00
24/01/2012	R189 On 02-February-12			Bond Future	218.93	218.9272	218.9290	218.9272	0.00
24/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	929	1	1	1	0.00
24/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	879	1	1	1	0.00
24/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	979	1	1	1	0.00
24/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R197 On 02-February-12			Bond Future	248.09	247.8434	248.0889	247.8434	965.00
24/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	11089	11	11	11	0.00
24/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	11139	11	11	11	0.00
24/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	11039	11	11	11	0.00
24/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R201 On 02-February-12			Bond Future	6.20	107.6814	107.7353	107.6814	3,124.00
24/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5350	5	5	5	0.00
24/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5477	5	5	5	0.00
24/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5224	5	5	5	0.00
24/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R201 On 03-May-12			Bond Future	6.26	109.1961	109.2530	109.1961	0.00
24/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3621	4	4	4	0.00
24/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3504	3	4	3	0.00
24/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3738	4	4	4	0.00
24/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	5	0	0	0	0.00
24/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	8	0	0	0	0.00
24/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	7	0	0	0	0.00
24/01/2012	R201 On 02-August-12			Bond Future	6.27	106.4531	106.5092	106.4531	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
24/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2922	3	3	3	0.00
24/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	3015	3	3	3	0.00
24/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2830	3	3	3	0.00
24/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	208	0	0	0	0.00
24/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	176	0	0	0	0.00
24/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	191	0	0	0	0.00
24/01/2012	R201 On 01-November-12			Bond Future	6.25	108.1251	108.1817	108.1251	0.00
24/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1534	2	2	2	0.00
24/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1597	2	2	2	0.00
24/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1471	1	1	1	0.00
24/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1071	1	1	1	0.00
24/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	996	1	1	1	0.00
24/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1034	1	1	1	0.00
24/01/2012	R202 On 02-February-12			Bond Future	186.90	186.8824	186.8966	186.8824	36,743.00
24/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9897	10	10	10	0.00
24/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9947	10	10	10	0.00
24/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9847	10	10	10	0.00
24/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R203 On 02-February-12			Bond Future	7.32	107.2355	107.4767	107.2355	3,569.00
24/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	6382	6	6	6	0.00
24/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6597	6	7	6	0.00
24/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	6167	6	6	6	0.00
24/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	10	0	0	0	2,640.00
24/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	152	0	0	0	880.00
24/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	440	0	0	0	0.00
24/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2868	3	3	3	0.00
24/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	2,640.00
24/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	310	0	0	0	880.00
24/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	721	1	1	1	0.00
24/01/2012	R203 On 02-February-12	8.70	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
24/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	1756	2	2	2	0.00
24/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R203 On 03-May-12			Bond Future	7.42	104.5899	104.8299	104.5899	259.00
24/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5802	6	6	6	0.00
24/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	6000	6	6	6	0.00
24/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5605	5	6	5	0.00
24/01/2012	R203 On 03-May-12	7.00	Call	Bond Future	543	0	1	0	4,200.00
24/01/2012	R203 On 03-May-12	7.80	Call	Bond Future	2328	2	2	2	0.00
24/01/2012	R203 On 03-May-12	7.15	Call	Bond Future	763	1	1	1	1,400.00
24/01/2012	R203 On 03-May-12	7.45	Call	Bond Future	1362	1	1	1	0.00
24/01/2012	R203 On 03-May-12	7.45	Put	Bond Future	1206	1	1	1	1,400.00
24/01/2012	R203 On 03-May-12	7.80	Put	Bond Future	631	1	1	1	4,200.00
24/01/2012	R203 On 03-May-12	7.15	Put	Bond Future	1951	2	2	2	0.00
24/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	74	0	0	0	0.00
24/01/2012	R203 On 03-May-12	7.00	Put	Bond Future	2411	3	2	3	0.00
24/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	54	0	0	0	0.00
24/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	63	0	0	0	0.00
24/01/2012	R203 On 02-August-12			Bond Future	7.49	106.1843	106.4269	106.1843	0.00
24/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4903	5	5	5	0.00
24/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	5060	5	5	5	0.00
24/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4742	5	5	5	0.00
24/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	736	1	1	1	0.00
24/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	649	1	1	1	0.00
24/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	694	1	1	1	0.00
24/01/2012	R203 On 01-November-12			Bond Future	7.56	103.6912	103.9352	103.6912	0.00
24/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2929	3	3	3	0.00
24/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2811	3	3	3	0.00
24/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	3049	3	3	3	0.00
24/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2073	2	2	2	0.00
24/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2239	2	2	2	0.00
24/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2155	2	2	2	0.00
24/01/2012	R204 On 02-February-12			Bond Future	7.61	102.9153	103.1075	102.9153	3,526.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	7117	7	7	7	0.00
24/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	7361	7	7	7	0.00
24/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6873	7	7	7	0.00
24/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	220	0	0	0	0.00
24/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	19	0	0	0	540.00
24/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	2089	2	2	2	0.00
24/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	16	0	0	0	540.00
24/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	794	1	1	1	0.00
24/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
24/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	1949	2	2	2	0.00
24/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R204 On 03-May-12			Bond Future	7.70	104.3671	104.5630	104.3671	0.00
24/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5456	5	5	5	0.00
24/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5673	5	6	5	0.00
24/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	5239	5	5	5	0.00
24/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	231	0	0	0	0.00
24/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	182	0	0	0	0.00
24/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	206	0	0	0	0.00
24/01/2012	R204 On 02-August-12			Bond Future	7.78	101.9275	102.1217	101.9275	0.00
24/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4706	5	5	5	0.00
24/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4533	4	5	4	0.00
24/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4882	5	5	5	0.00
24/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1112	1	1	1	0.00
24/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1240	1	1	1	0.00
24/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1174	1	1	1	0.00
24/01/2012	R204 On 01-November-12			Bond Future	7.85	103.5281	103.7252	103.5281	0.00
24/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3459	3	3	3	0.00
24/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3596	3	4	3	0.00
24/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3329	3	3	3	0.00
24/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	2844	3	3	3	0.00
24/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	2635	3	3	3	0.00
24/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	2736	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
24/01/2012	R206 On 02-February-12			Bond Future	6.02	103.1009	103.1303	103.1009	300.00
24/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3545	4	4	4	0.00
24/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3633	4	4	4	0.00
24/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3458	3	3	3	0.00
24/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R206 On 03-May-12			Bond Future	6.08	104.5528	104.5817	104.5528	0.00
24/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2252	2	2	2	0.00
24/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2174	2	2	2	0.00
24/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2329	2	2	2	0.00
24/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	2	0	0	0	0.00
24/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	3	0	0	0	0.00
24/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	3	0	0	0	0.00
24/01/2012	R206 On 02-August-12			Bond Future	6.07	102.3825	102.4100	102.3825	0.00
24/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1734	2	2	2	0.00
24/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1792	2	2	2	0.00
24/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1678	2	2	2	0.00
24/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	132	0	0	0	0.00
24/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	112	0	0	0	0.00
24/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	121	0	0	0	0.00
24/01/2012	R206 On 01-November-12			Bond Future	5.99	103.9905	104.0181	103.9905	0.00
24/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	756	1	1	1	0.00
24/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	726	1	1	1	0.00
24/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	788	1	1	1	0.00
24/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	721	1	1	1	0.00
24/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	774	1	1	1	0.00
24/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	747	1	1	1	0.00
24/01/2012	R207 On 02-February-12			Bond Future	7.82	96.9384	97.1494	96.9384	43,445.00
24/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	6476	6	6	6	0.00
24/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	6738	7	7	7	0.00
24/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	6214	6	6	6	0.00
24/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	2	0	0	0	1,920.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	114	0	0	0	640.00
24/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	541	0	1	0	0.00
24/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	3810	4	4	4	0.00
24/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
24/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	347	0	0	0	640.00
24/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	1068	1	1	1	0.00
24/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	2710	3	3	3	0.00
24/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	1	0	0	0	0.00
24/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R207 On 03-May-12			Bond Future	7.91	98.3070	98.5175	98.3070	50.00
24/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4896	5	5	5	0.00
24/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	5119	5	5	5	0.00
24/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4675	5	5	5	0.00
24/01/2012	R207 On 03-May-12	7.45	Call	Bond Future	719	1	1	1	2,400.00
24/01/2012	R207 On 03-May-12	8.30	Call	Bond Future	3032	3	3	3	0.00
24/01/2012	R207 On 03-May-12	7.65	Call	Bond Future	1092	1	1	1	800.00
24/01/2012	R207 On 03-May-12	8.00	Call	Bond Future	2002	2	2	2	0.00
24/01/2012	R207 On 03-May-12	8.00	Put	Bond Future	1493	2	1	2	800.00
24/01/2012	R207 On 03-May-12	8.30	Put	Bond Future	888	1	1	1	2,400.00
24/01/2012	R207 On 03-May-12	7.65	Put	Bond Future	2537	3	3	3	0.00
24/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	404	0	0	0	0.00
24/01/2012	R207 On 03-May-12	7.45	Put	Bond Future	3302	3	3	3	0.00
24/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	326	0	0	0	0.00
24/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	363	0	0	0	0.00
24/01/2012	R207 On 02-August-12			Bond Future	7.99	96.1671	96.3770	96.1671	0.00
24/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5252	5	5	5	0.00
24/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	5065	5	5	5	0.00
24/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	5442	5	5	5	0.00
24/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1179	1	1	1	0.00
24/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1313	1	1	1	0.00
24/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1244	1	1	1	0.00
24/01/2012	R207 On 01-November-12			Bond Future	8.06	97.6746	97.8889	97.6746	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
24/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3922	4	4	4	0.00
24/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	4072	4	4	4	0.00
24/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3780	4	4	4	0.00
24/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3035	3	3	3	0.00
24/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	2811	3	3	3	0.00
24/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	2918	3	3	3	0.00
24/01/2012	R208 On 02-February-12			Bond Future	7.86	95.0495	95.2397	95.0495	14,050.00
24/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	6681	6	7	6	0.00
24/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	6960	7	7	7	0.00
24/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	6401	6	6	6	0.00
24/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	4	0	0	0	2,880.00
24/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	117	0	0	0	960.00
24/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	586	1	1	1	0.00
24/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	4119	4	4	4	0.00
24/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
24/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	341	0	0	0	960.00
24/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	1107	1	1	1	0.00
24/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	2566	3	3	3	0.00
24/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R208 On 03-May-12			Bond Future	7.94	92.9902	93.1818	92.9902	3,000.00
24/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	6286	6	6	6	0.00
24/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6534	6	7	6	0.00
24/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	6037	6	6	6	0.00
24/01/2012	R208 On 03-May-12	7.50	Call	Bond Future	752	1	1	1	3,000.00
24/01/2012	R208 On 03-May-12	8.35	Call	Bond Future	3277	3	3	3	0.00
24/01/2012	R208 On 03-May-12	7.70	Call	Bond Future	1157	1	1	1	1,000.00
24/01/2012	R208 On 03-May-12	8.05	Call	Bond Future	2150	2	2	2	0.00
24/01/2012	R208 On 03-May-12	8.05	Put	Bond Future	1512	2	2	2	1,000.00
24/01/2012	R208 On 03-May-12	8.35	Put	Bond Future	878	1	1	1	3,000.00
24/01/2012	R208 On 03-May-12	7.70	Put	Bond Future	2628	3	3	3	0.00
24/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	243	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
24/01/2012	R208 On 03-May-12	7.50	Put	Bond Future	3455	4	3	4	0.00
24/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	190	0	0	0	0.00
24/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	217	0	0	0	0.00
24/01/2012	R208 On 02-August-12			Bond Future	8.01	94.4064	94.6051	94.4064	0.00
24/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5594	5	6	5	0.00
24/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5797	6	6	6	0.00
24/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5393	5	5	5	0.00
24/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1470	2	1	2	0.00
24/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1323	1	1	1	0.00
24/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1395	1	1	1	0.00
24/01/2012	R208 On 01-November-12			Bond Future	8.08	92.4957	92.6895	92.4957	0.00
24/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	4054	4	4	4	0.00
24/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3901	4	4	4	0.00
24/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4218	4	4	4	0.00
24/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	2962	3	3	3	0.00
24/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3208	3	3	3	0.00
24/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3079	3	3	3	0.00
24/01/2012	R209 On 02-February-12			Bond Future	8.70	77.5679	77.6161	77.5679	2,890.00
24/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	2436	2	2	2	0.00
24/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2106	2	2	2	0.00
24/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2777	3	3	3	0.00
24/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	78	0	0	0	0.00
24/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	171	0	0	0	0.00
24/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	117	0	0	0	0.00
24/01/2012	R209 On 03-May-12			Bond Future	8.77	75.5196	75.5671	75.5196	0.00
24/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3546	4	4	4	0.00
24/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3782	4	4	4	0.00
24/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3318	3	3	3	0.00
24/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	1944	2	2	2	0.00
24/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	1645	2	2	2	0.00
24/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	1789	2	2	2	0.00
24/01/2012	R209 On 02-August-12			Bond Future	8.84	76.6708	76.7178	76.6708	0.00
24/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5952	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
24/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5723	6	6	6	0.00
24/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	6185	6	6	6	0.00
24/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	2681	3	3	3	0.00
24/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	2950	3	3	3	0.00
24/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	2812	3	3	3	0.00
24/01/2012	R209 On 01-November-12			Bond Future	8.89	74.7306	74.7770	74.7306	0.00
24/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5475	5	5	5	0.00
24/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5683	6	6	6	0.00
24/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	5281	5	5	5	0.00
24/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	4850	5	5	5	0.00
24/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	4491	5	4	5	0.00
24/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	4662	5	5	5	0.00
24/01/2012	R210 On 02-February-12			Bond Future	139.47	139.4553	139.4661	139.4553	755.00
24/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8466	8	8	8	0.00
24/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	8516	9	9	9	0.00
24/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8416	8	8	8	0.00
24/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R211 On 02-February-12			Bond Future	116.64	116.6333	116.6375	116.6333	480.00
24/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6138	6	6	6	0.00
24/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6088	6	6	6	0.00
24/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6188	6	6	6	0.00
24/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R212 On 02-February-12			Bond Future	113.74	113.7351	113.7432	113.7351	2,677.00
24/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5243	5	5	5	0.00
24/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5293	5	5	5	0.00
24/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5193	5	5	5	0.00
24/01/2012	R212 On 02-February-12	108.55	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
24/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
24/01/2012	R213 On 02-February-12			Bond Future	8.69	87.4339	87.4828	87.4339	487.00
24/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	2573	3	3	3	0.00
24/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2926	3	3	3	0.00
24/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2233	2	2	2	0.00
24/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	156	0	0	0	0.00
24/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	70	0	0	0	0.00
24/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	105	0	0	0	0.00
24/01/2012	R213 On 03-May-12			Bond Future	8.77	85.1241	85.1722	85.1241	0.00
24/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4909	5	5	5	0.00
24/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4642	5	5	5	0.00
24/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	5181	5	5	5	0.00
24/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	1057	1	1	1	0.00
24/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	1266	1	1	1	0.00
24/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	1158	1	1	1	0.00
24/01/2012	R213 On 02-August-12			Bond Future	8.83	86.4242	86.4717	86.4242	0.00
24/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	6065	6	6	6	0.00
24/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	6304	6	6	6	0.00
24/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5829	6	6	6	0.00
24/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	2984	3	3	3	0.00
24/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	2712	3	3	3	0.00
24/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	2845	3	3	3	0.00
24/01/2012	R213 On 01-November-12			Bond Future	8.90	84.2465	84.2934	84.2465	0.00
24/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5544	6	6	6	0.00
24/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5756	6	6	6	0.00
24/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	5346	5	5	5	0.00
24/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	4926	5	5	5	0.00
24/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	4566	5	5	5	0.00
24/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	4738	5	5	5	0.00
24/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	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
25/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	8608 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
25/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	AL7T On 02-February-12			Index Future	414.99	416.0780	414.9910	416.0780	0.00
25/01/2012	AL7T On 03-May-12			Index Future	420.83	421.9360	420.8300	421.9360	16.00
25/01/2012	ALBI On 02-February-12			Index Future	377.89	378.9280	377.8880	378.9280	236.00
25/01/2012	ALBI On 03-May-12			Index Future	383.21	384.2630	383.2060	384.2630	808.00
25/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C212 On 31-January-22			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
25/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	CAAN On 30-March-12			Can-Do Future	0.24	0.2187	0.2422	0.2187	100,000.00
25/01/2012	CAAO On 30-March-12			Can-Do Future	0.09	0.1045	0.0905	0.1045	100,000.00
25/01/2012	CAAS On 31-January-12			Can-Do Future	0.03	0.0031	0.0281	0.0031	12,500.00
25/01/2012	CAAT On 29-February-12			Can-Do Future	0.15	0.1293	0.1489	0.1293	12,500.00
25/01/2012	CAAU On 31-January-12			Can-Do Future	0.00	0.0025	0.0005	0.0025	19,481.00
25/01/2012	CAAV On 29-February-12			Can-Do Future	0.03	0.0403	0.0287	0.0403	12,987.00
25/01/2012	CAAW On 20-April-12			Any day expiry	8.15	8.1000	8.1528	8.1000	1,340.00
25/01/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	287	0	0	0	0.00
25/01/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	265	0	0	0	0.00
25/01/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	311	0	0	0	0.00
25/01/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	208	0	0	0	0.00
25/01/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	262	0	0	0	0.00
25/01/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	234	0	0	0	0.00
25/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
25/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2012	GOVI On 02-February-12			GOVI	378.99	379.9120	378.9860	379.9120	186.00
25/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	99860	11	10	11	0.00
25/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	99760	11	10	11	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
25/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	99960	11	10	11	0.00
25/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
25/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
25/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
25/01/2012	GOVI On 03-May-12			GOVI	384.32	385.2610	384.3180	385.2610	0.00
25/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	23180	3	2	3	0.00
25/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	23080	3	2	3	0.00
25/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	23280	3	2	3	0.00
25/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
25/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
25/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
25/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2012	IGOV On 02-February-12			Index Future	167.91	167.9530	167.9140	167.9530	113.00
25/01/2012	IGOV On 03-May-12			Index Future	170.28	170.3180	170.2760	170.3180	401.00
25/01/2012	ILBI On 02-February-12			Index Future	455.64	455.1100	455.6430	455.1100	88.00
25/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	0.00
25/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	2,390.00
25/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
25/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	0.00
25/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	2,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.72	94.2900	94.2800	94.2900	0.00
25/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2200	94.2100	94.2200	44,760.00
25/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.95	94.0800	94.0500	94.0800	940.00
25/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.9300	93.8800	93.9300	790.00
25/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.7300	93.6800	93.7300	1,250.00
25/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.4900	93.4600	93.4900	1,500.00
25/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.74	93.2900	93.2600	93.2900	500.00
25/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
25/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
25/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
25/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
25/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
25/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
25/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
25/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
25/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
25/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
25/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
25/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
25/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
25/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
25/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
25/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
25/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
25/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
25/01/2012	OTH1 On 02-February-12			Index Future	371.48	373.0520	371.4770	373.0520	0.00
25/01/2012	R157 On 02-February-12			Bond Future	6.66	126.9754	126.9504	126.9754	9,364.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	6358	6	6	6	0.00
25/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6524	7	7	7	0.00
25/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	6191	6	6	6	0.00
25/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	88	0	0	0	0.00
25/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
25/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1389	1	1	1	0.00
25/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	1	0	0	0	3,960.00
25/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	27	0	0	0	1,320.00
25/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	219	0	0	0	0.00
25/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1914	2	2	2	0.00
25/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
25/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	251	0	0	0	1,320.00
25/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	777	1	1	1	0.00
25/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	2	0	0	0	130.00
25/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1473	1	1	1	0.00
25/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	478	0	0	0	0.00
25/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2384	2	2	2	0.00
25/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R157 On 03-May-12			Bond Future	6.75	121.9582	121.9317	121.9582	1,597.00
25/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4879	5	5	5	0.00
25/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	5034	5	5	5	0.00
25/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4723	5	5	5	0.00
25/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	12	0	0	0	0.00
25/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	8	0	0	0	0.00
25/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	11	0	0	0	0.00
25/01/2012	R157 On 02-August-12			Bond Future	6.80	123.8160	123.7883	123.8160	0.00
25/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3940	4	4	4	0.00
25/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	4064	4	4	4	0.00
25/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3818	4	4	4	0.00
25/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	340	0	0	0	0.00
25/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	291	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
25/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	314	0	0	0	0.00
25/01/2012	R157 On 01-November-12			Bond Future	6.85	118.9513	118.9202	118.9513	0.00
25/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1898	2	2	2	0.00
25/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1982	2	2	2	0.00
25/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1820	2	2	2	0.00
25/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1524	2	2	2	0.00
25/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1404	1	1	1	0.00
25/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1461	1	1	1	0.00
25/01/2012	R186 On 02-February-12			Bond Future	8.37	119.8565	119.3136	119.8565	24,229.00
25/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	5796	6	6	6	0.00
25/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	6235	7	6	7	0.00
25/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	5355	6	5	6	0.00
25/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	1	0	0	0	6,000.00
25/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
25/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	35643	36	36	36	0.00
25/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	107417	108	107	108	0.00
25/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	38	0	0	0	100.00
25/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	3597	3	4	3	0.00
25/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	16899	16	17	16	0.00
25/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	4	0	0	0	0.00
25/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	6073	6	6	6	0.00
25/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	1	0	0	0	0.00
25/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	2	0	0	0	100.00
25/01/2012	R186 On 03-May-12			Bond Future	8.45	121.5450	120.9846	121.5450	13,919.00
25/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	6183	7	6	7	0.00
25/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6511	7	7	7	0.00
25/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5860	6	6	6	0.00
25/01/2012	R186 On 03-May-12	7.90	Call	Bond Future	1094	1	1	1	2,250.00
25/01/2012	R186 On 03-May-12	8.20	Call	Bond Future	2008	2	2	2	750.00
25/01/2012	R186 On 03-May-12	8.50	Call	Bond Future	3293	4	3	4	0.00
25/01/2012	R186 On 03-May-12	8.85	Call	Bond Future	5235	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
25/01/2012	R186 On 03-May-12	8.85	Put	Bond Future	1605	1	2	1	2,250.00
25/01/2012	R186 On 03-May-12	8.50	Put	Bond Future	2838	3	3	3	750.00
25/01/2012	R186 On 03-May-12	8.20	Put	Bond Future	4378	4	4	4	0.00
25/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	1346	1	1	1	0.00
25/01/2012	R186 On 03-May-12	7.90	Put	Bond Future	6388	6	6	6	0.00
25/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	1122	1	1	1	0.00
25/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	1230	1	1	1	0.00
25/01/2012	R186 On 02-August-12			Bond Future	8.52	118.1022	117.5428	118.1022	0.00
25/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5905	6	6	6	0.00
25/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5645	6	6	6	0.00
25/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	6170	7	6	7	0.00
25/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	3669	3	4	3	0.00
25/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	4035	4	4	4	0.00
25/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	3848	4	4	4	0.00
25/01/2012	R186 On 01-November-12			Bond Future	8.59	119.9620	119.3856	119.9620	0.00
25/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	6695	7	7	7	0.00
25/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	6460	7	6	7	0.00
25/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6947	7	7	7	0.00
25/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	5093	5	5	5	0.00
25/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	5488	5	5	5	0.00
25/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	5281	5	5	5	0.00
25/01/2012	R189 On 02-February-12			Bond Future	218.93	218.9290	218.9345	218.9290	0.00
25/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	934	1	1	1	0.00
25/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	884	1	1	1	0.00
25/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	984	1	1	1	0.00
25/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R197 On 02-February-12			Bond Future	248.14	248.0889	248.1427	248.0889	965.00
25/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	11143	11	11	11	0.00
25/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	11193	11	11	11	0.00
25/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	11093	11	11	11	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
25/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R201 On 02-February-12			Bond Future	6.21	107.7353	107.7272	107.7353	3,124.00
25/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5342	5	5	5	0.00
25/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5469	5	5	5	0.00
25/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5216	5	5	5	0.00
25/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R201 On 03-May-12			Bond Future	6.26	109.2530	109.2431	109.2530	0.00
25/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3611	4	4	4	0.00
25/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3494	4	3	4	0.00
25/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3728	4	4	4	0.00
25/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	5	0	0	0	0.00
25/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	8	0	0	0	0.00
25/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	7	0	0	0	0.00
25/01/2012	R201 On 02-August-12			Bond Future	6.27	106.5092	106.4980	106.5092	0.00
25/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2911	3	3	3	0.00
25/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	3004	3	3	3	0.00
25/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2819	3	3	3	0.00
25/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	208	0	0	0	0.00
25/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	176	0	0	0	0.00
25/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	192	0	0	0	0.00
25/01/2012	R201 On 01-November-12			Bond Future	6.26	108.1817	108.1696	108.1817	0.00
25/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1524	2	2	2	0.00
25/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1588	2	2	2	0.00
25/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1462	1	1	1	0.00
25/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1075	1	1	1	0.00
25/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1000	1	1	1	0.00
25/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1036	1	1	1	0.00
25/01/2012	R202 On 02-February-12			Bond Future	186.94	186.8966	186.9384	186.8966	36,743.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9938	10	10	10	0.00
25/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9988	10	10	10	0.00
25/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9888	10	10	10	0.00
25/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R203 On 02-February-12			Bond Future	7.33	107.4767	107.4210	107.4767	3,569.00
25/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	6326	6	6	6	0.00
25/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6541	7	7	7	0.00
25/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	6111	6	6	6	0.00
25/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	6	0	0	0	2,640.00
25/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	121	0	0	0	880.00
25/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	388	0	0	0	0.00
25/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2813	3	3	3	0.00
25/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	2,640.00
25/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	314	0	0	0	880.00
25/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	745	1	1	1	0.00
25/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	1808	2	2	2	0.00
25/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R203 On 03-May-12			Bond Future	7.43	104.8299	104.7721	104.8299	1,404.00
25/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5745	6	6	6	0.00
25/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5943	6	6	6	0.00
25/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5548	6	6	6	0.00
25/01/2012	R203 On 03-May-12	7.00	Call	Bond Future	521	1	1	1	4,200.00
25/01/2012	R203 On 03-May-12	7.80	Call	Bond Future	2281	2	2	2	0.00
25/01/2012	R203 On 03-May-12	7.15	Call	Bond Future	737	1	1	1	1,400.00
25/01/2012	R203 On 03-May-12	7.45	Call	Bond Future	1325	1	1	1	0.00
25/01/2012	R203 On 03-May-12	7.45	Put	Bond Future	1227	1	1	1	1,400.00
25/01/2012	R203 On 03-May-12	7.80	Put	Bond Future	642	1	1	1	4,200.00
25/01/2012	R203 On 03-May-12	7.15	Put	Bond Future	1983	2	2	2	0.00
25/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	75	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
25/01/2012	R203 On 03-May-12	7.00	Put	Bond Future	2447	2	2	2	0.00
25/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	55	0	0	0	0.00
25/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	64	0	0	0	0.00
25/01/2012	R203 On 02-August-12			Bond Future	7.50	106.4269	106.3673	106.4269	0.00
25/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4852	5	5	5	0.00
25/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	5008	5	5	5	0.00
25/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4691	5	5	5	0.00
25/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	744	1	1	1	0.00
25/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	656	1	1	1	0.00
25/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	703	1	1	1	0.00
25/01/2012	R203 On 01-November-12			Bond Future	7.57	103.9352	103.8741	103.9352	0.00
25/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2891	3	3	3	0.00
25/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2773	3	3	3	0.00
25/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	3009	3	3	3	0.00
25/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2094	2	2	2	0.00
25/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2262	2	2	2	0.00
25/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2178	2	2	2	0.00
25/01/2012	R204 On 02-February-12			Bond Future	7.63	103.1075	102.9900	103.1075	3,450.00
25/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	7000	7	7	7	0.00
25/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	7243	7	7	7	0.00
25/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6755	7	7	7	0.00
25/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	165	0	0	0	0.00
25/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	10	0	0	0	540.00
25/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1971	2	2	2	0.00
25/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	15	0	0	0	540.00
25/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	856	1	1	1	0.00
25/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2058	2	2	2	0.00
25/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R204 On 03-May-12			Bond Future	7.72	104.5630	104.4444	104.5630	1,702.00
25/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5346	5	5	5	0.00
25/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5561	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	5129	5	5	5	0.00
25/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	240	0	0	0	0.00
25/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	189	0	0	0	0.00
25/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	215	0	0	0	0.00
25/01/2012	R204 On 02-August-12			Bond Future	7.80	102.1217	102.0022	102.1217	0.00
25/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4615	5	5	5	0.00
25/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4443	5	4	5	0.00
25/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4789	5	5	5	0.00
25/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1139	1	1	1	0.00
25/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1270	1	1	1	0.00
25/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1203	1	1	1	0.00
25/01/2012	R204 On 01-November-12			Bond Future	7.88	103.7252	103.6002	103.7252	0.00
25/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3385	3	3	3	0.00
25/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3521	4	4	4	0.00
25/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3257	3	3	3	0.00
25/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	2897	3	3	3	0.00
25/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	2685	3	3	3	0.00
25/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	2787	3	3	3	0.00
25/01/2012	R206 On 02-February-12			Bond Future	6.04	103.1303	103.1064	103.1303	300.00
25/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3522	4	4	4	0.00
25/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3609	4	4	4	0.00
25/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3434	3	3	3	0.00
25/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R206 On 03-May-12			Bond Future	6.09	104.5817	104.5576	104.5817	0.00
25/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2228	2	2	2	0.00
25/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2151	2	2	2	0.00
25/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2305	2	2	2	0.00
25/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	2	0	0	0	0.00
25/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	4	0	0	0	0.00
25/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	3	0	0	0	0.00
25/01/2012	R206 On 02-August-12			Bond Future	6.08	102.4100	102.3838	102.4100	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
25/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1711	2	2	2	0.00
25/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1768	2	2	2	0.00
25/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1655	2	2	2	0.00
25/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	136	0	0	0	0.00
25/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	114	0	0	0	0.00
25/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	124	0	0	0	0.00
25/01/2012	R206 On 01-November-12			Bond Future	6.02	104.0181	103.9905	104.0181	0.00
25/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	741	1	1	1	0.00
25/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	711	1	1	1	0.00
25/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	772	1	1	1	0.00
25/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	733	1	1	1	0.00
25/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	787	1	1	1	0.00
25/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	759	1	1	1	0.00
25/01/2012	R207 On 02-February-12			Bond Future	7.85	97.1494	96.9669	97.1494	19,681.00
25/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	6294	6	6	6	0.00
25/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	6555	7	7	7	0.00
25/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	6031	6	6	6	0.00
25/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	1	0	0	0	1,920.00
25/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	69	0	0	0	640.00
25/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	417	1	0	1	0.00
25/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	3627	4	4	4	0.00
25/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
25/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	406	0	0	0	640.00
25/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	1206	1	1	1	0.00
25/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	2892	3	3	3	0.00
25/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R207 On 03-May-12			Bond Future	7.94	98.5175	98.3291	98.5175	23,774.00
25/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4731	5	5	5	0.00
25/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4953	5	5	5	0.00
25/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4512	5	5	5	0.00
25/01/2012	R207 On 03-May-12	7.45	Call	Bond Future	660	1	1	1	2,400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	R207 On 03-May-12	8.30	Call	Bond Future	2894	3	3	3	0.00
25/01/2012	R207 On 03-May-12	7.65	Call	Bond Future	1014	1	1	1	800.00
25/01/2012	R207 On 03-May-12	8.00	Call	Bond Future	1890	2	2	2	0.00
25/01/2012	R207 On 03-May-12	8.00	Put	Bond Future	1570	1	2	1	800.00
25/01/2012	R207 On 03-May-12	8.30	Put	Bond Future	938	1	1	1	2,400.00
25/01/2012	R207 On 03-May-12	7.65	Put	Bond Future	2647	3	3	3	0.00
25/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	429	0	0	0	0.00
25/01/2012	R207 On 03-May-12	7.45	Put	Bond Future	3431	3	3	3	0.00
25/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	348	0	0	0	0.00
25/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	387	0	0	0	0.00
25/01/2012	R207 On 02-August-12			Bond Future	8.02	96.3770	96.1886	96.3770	0.00
25/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5110	5	5	5	0.00
25/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4925	5	5	5	0.00
25/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	5297	5	5	5	0.00
25/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1222	1	1	1	0.00
25/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1361	1	1	1	0.00
25/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1290	1	1	1	0.00
25/01/2012	R207 On 01-November-12			Bond Future	8.09	97.8889	97.6955	97.8889	0.00
25/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3808	4	4	4	0.00
25/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3955	4	4	4	0.00
25/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3668	4	4	4	0.00
25/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3117	3	3	3	0.00
25/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	2887	3	3	3	0.00
25/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	2998	3	3	3	0.00
25/01/2012	R208 On 02-February-12			Bond Future	7.90	95.2397	95.0067	95.2397	9,363.00
25/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	6448	7	6	7	0.00
25/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	6727	7	7	7	0.00
25/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	6168	6	6	6	0.00
25/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	1	0	0	0	2,880.00
25/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	65	0	0	0	960.00
25/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	432	1	0	1	0.00
25/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3886	4	4	4	0.00
25/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	420	0	0	0	960.00
25/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	1288	1	1	1	0.00
25/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	2796	3	3	3	0.00
25/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R208 On 03-May-12			Bond Future	7.98	93.1818	92.9484	93.1818	8,877.00
25/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	6071	6	6	6	0.00
25/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6317	7	6	7	0.00
25/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5825	6	6	6	0.00
25/01/2012	R208 On 03-May-12	7.50	Call	Bond Future	681	1	1	1	3,000.00
25/01/2012	R208 On 03-May-12	8.35	Call	Bond Future	3105	3	3	3	0.00
25/01/2012	R208 On 03-May-12	7.70	Call	Bond Future	1062	1	1	1	1,000.00
25/01/2012	R208 On 03-May-12	8.05	Call	Bond Future	2012	2	2	2	0.00
25/01/2012	R208 On 03-May-12	8.05	Put	Bond Future	1607	2	2	2	1,000.00
25/01/2012	R208 On 03-May-12	8.35	Put	Bond Future	939	1	1	1	3,000.00
25/01/2012	R208 On 03-May-12	7.70	Put	Bond Future	2766	3	3	3	0.00
25/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	265	0	0	0	0.00
25/01/2012	R208 On 03-May-12	7.50	Put	Bond Future	3618	3	4	3	0.00
25/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	207	0	0	0	0.00
25/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	235	0	0	0	0.00
25/01/2012	R208 On 02-August-12			Bond Future	8.05	94.6051	94.3656	94.6051	0.00
25/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5415	6	5	6	0.00
25/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5615	6	6	6	0.00
25/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5217	5	5	5	0.00
25/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1534	1	2	1	0.00
25/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1380	1	1	1	0.00
25/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1455	1	1	1	0.00
25/01/2012	R208 On 01-November-12			Bond Future	8.12	92.6895	92.4501	92.6895	0.00
25/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3915	4	4	4	0.00
25/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3764	4	4	4	0.00
25/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4075	4	4	4	0.00
25/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3058	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
25/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3310	3	3	3	0.00
25/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3179	3	3	3	0.00
25/01/2012	R209 On 02-February-12			Bond Future	8.77	77.6161	77.1128	77.6161	1,555.00
25/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1977	2	2	2	0.00
25/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1667	2	2	2	0.00
25/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2304	3	2	3	0.00
25/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	108	0	0	0	0.00
25/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	235	0	0	0	0.00
25/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	162	0	0	0	0.00
25/01/2012	R209 On 03-May-12			Bond Future	8.84	75.5671	75.0549	75.5671	1,335.00
25/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3221	4	3	4	0.00
25/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3446	4	3	4	0.00
25/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3005	3	3	3	0.00
25/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	2143	2	2	2	0.00
25/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	1821	2	2	2	0.00
25/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	1976	2	2	2	0.00
25/01/2012	R209 On 02-August-12			Bond Future	8.90	76.7178	76.2039	76.7178	0.00
25/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5615	6	6	6	0.00
25/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5393	6	5	6	0.00
25/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5841	6	6	6	0.00
25/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	2851	3	3	3	0.00
25/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	3134	3	3	3	0.00
25/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	2989	3	3	3	0.00
25/01/2012	R209 On 01-November-12			Bond Future	8.96	74.7770	74.2536	74.7770	0.00
25/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5178	5	5	5	0.00
25/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5380	6	5	6	0.00
25/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4989	5	5	5	0.00
25/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	5081	5	5	5	0.00
25/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	4711	4	5	4	0.00
25/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	4888	5	5	5	0.00
25/01/2012	R210 On 02-February-12			Bond Future	139.50	139.4661	139.4980	139.4661	755.00
25/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8498	8	8	8	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
25/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	8548	9	9	9	0.00
25/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8448	8	8	8	0.00
25/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R211 On 02-February-12			Bond Future	116.65	116.6375	116.6504	116.6375	480.00
25/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6150	6	6	6	0.00
25/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6100	6	6	6	0.00
25/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6200	6	6	6	0.00
25/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R212 On 02-February-12			Bond Future	113.77	113.7432	113.7673	113.7432	2,677.00
25/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5267	5	5	5	0.00
25/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5317	5	5	5	0.00
25/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5217	5	5	5	0.00
25/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
25/01/2012	R213 On 02-February-12			Bond Future	8.76	87.4828	86.9319	87.4828	487.00
25/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	2069	3	2	3	0.00
25/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2406	3	2	3	0.00
25/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1749	2	2	2	0.00
25/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	222	0	0	0	0.00
25/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	101	0	0	0	0.00
25/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	152	0	0	0	0.00
25/01/2012	R213 On 03-May-12			Bond Future	8.84	85.1722	84.6215	85.1722	0.00
25/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4503	5	5	5	0.00
25/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4247	5	4	5	0.00
25/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4765	5	5	5	0.00
25/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	1191	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
25/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	1422	1	1	1	0.00
25/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	1302	1	1	1	0.00
25/01/2012	R213 On 02-August-12			Bond Future	8.90	86.4717	85.9126	86.4717	0.00
25/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5700	6	6	6	0.00
25/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5932	6	6	6	0.00
25/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5472	6	5	6	0.00
25/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	3186	3	3	3	0.00
25/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	2899	3	3	3	0.00
25/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	3039	3	3	3	0.00
25/01/2012	R213 On 01-November-12			Bond Future	8.97	84.2934	83.7184	84.2934	0.00
25/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5221	6	5	6	0.00
25/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5426	6	5	6	0.00
25/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	5030	5	5	5	0.00
25/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	5185	5	5	5	0.00
25/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	4811	5	5	5	0.00
25/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	4990	5	5	5	0.00
25/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00