



# Derivatives Weekly Statistics Report

From: 30/01/2012 To: 31/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	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
30/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	AL7T On 02-February-12			Index Future	419.59	420.3120	419.5940	420.3120	0.00
30/01/2012	AL7T On 03-May-12			Index Future	425.48	426.2080	425.4780	426.2080	16.00
30/01/2012	AL7T On 02-August-12			Index Future	431.93	432.6940	431.9260	432.6940	0.00
30/01/2012	ALBI On 02-February-12			Index Future	382.07	382.6440	382.0730	382.6440	236.00
30/01/2012	ALBI On 03-May-12			Index Future	387.43	388.0120	387.4310	388.0120	808.00
30/01/2012	ALBI On 02-August-12			Index Future	393.30	393.9160	393.3020	393.9160	0.00
30/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C204 On 21-December-18			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
30/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	CAAN On 30-March-12			Can-Do Future	0.14	0.1288	0.1449	0.1288	0.00
30/01/2012	CAAO On 30-March-12			Can-Do Future	0.13	0.1551	0.1311	0.1551	100,000.00
30/01/2012	CAAS On 31-January-12			Can-Do Future	0.80	0.0000	0.8000	0.0000	12,500.00
30/01/2012	CAAT On 29-February-12			Can-Do Future	0.08	0.0688	0.0752	0.0688	12,500.00
30/01/2012	CAAU On 31-January-12			Can-Do Future	0.00	0.0206	0.0001	0.0206	19,481.00
30/01/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0976	0.0606	0.0976	12,987.00
30/01/2012	CAAW On 20-April-12			Any day expiry	7.96	7.8718	7.9551	7.8718	0.00
30/01/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	191	0	0	0	0.00
30/01/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	207	0	0	0	0.00
30/01/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	176	0	0	0	0.00
30/01/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	371	0	0	0	0.00
30/01/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	302	0	0	0	0.00
30/01/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	336	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
30/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
30/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2012	GOVI On 02-February-12			GOVI	382.97	383.4960	382.9730	383.4960	181.00
30/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	139730	14	14	14	0.00
30/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	139630	14	14	14	0.00
30/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	139830	15	14	15	0.00
30/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 03-May-12			GOVI	388.34	388.8760	388.3430	388.8760	0.00
30/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	63430	7	6	7	0.00
30/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	63330	7	6	7	0.00
30/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	63530	7	6	7	0.00
30/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 02-August-12			GOVI	394.23	394.7930	394.2280	394.7930	0.00
30/01/2012	GOVI On 02-August-12	390.00	Call	GOVI	42280	5	4	5	0.00
30/01/2012	GOVI On 02-August-12	390.01	Call	GOVI	42180	5	4	5	0.00
30/01/2012	GOVI On 02-August-12	389.99	Call	GOVI	42380	5	4	5	0.00
30/01/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
30/01/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
30/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
30/01/2012	IGOV On 02-February-12			Index Future	168.26	168.1540	168.2630	168.1540	113.00
30/01/2012	IGOV On 03-May-12			Index Future	170.62	170.5130	170.6220	170.5130	401.00
30/01/2012	IGOV On 02-August-12			Index Future	173.21	173.1080	173.2080	173.1080	0.00
30/01/2012	ILBI On 02-February-12			Index Future	456.28	455.6530	456.2780	455.6530	88.00
30/01/2012	ILBI On 03-May-12			Index Future	463.57	462.9330	463.5680	462.9330	0.00
30/01/2012	ILBI On 02-August-12			Index Future	473.31	472.6830	473.3140	472.6830	64.00
30/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
30/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
30/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
30/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
30/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	2,890.00
30/01/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
30/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3100	94.3000	94.3100	44,760.00
30/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2100	94.2000	94.2100	940.00
30/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.92	94.0900	94.0800	94.0900	790.00
30/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	1,250.00
30/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.31	93.6800	93.6900	93.6800	1,500.00
30/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.51	93.4800	93.4900	93.4800	1,000.00
30/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00

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30/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/01/2012	OTH1 On 02-February-12			Index Future	376.59	377.3840	376.5850	377.3840	0.00
30/01/2012	R157 On 02-February-12			Bond Future	6.47	127.7180	127.6460	127.7180	6,019.00
30/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	7053	7	7	7	0.00
30/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	7220	7	7	7	0.00
30/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	6886	7	7	7	0.00
30/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
30/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	2082	2	2	2	0.00
30/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	346	0	0	0	0.00
30/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	2	0	0	0	3,960.00
30/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	2609	3	3	3	0.00
30/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	118	0	0	0	1,320.00
30/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	668	1	1	1	0.00

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30/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	5	0	0	0	1,320.00
30/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
30/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	172	0	0	0	0.00
30/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	41	0	0	0	0.00
30/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	1688	2	2	2	0.00
30/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	130.00
30/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	779	1	1	1	0.00
30/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R157 On 03-May-12			Bond Future	6.54	122.7019	122.6316	122.7019	8,446.00
30/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	5572	6	6	6	0.00
30/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	5728	6	6	6	0.00
30/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	5415	5	5	5	0.00
30/01/2012	R157 On 03-May-12	6.75	Call	Bond Future	1222	1	1	1	0.00
30/01/2012	R157 On 03-May-12	6.25	Call	Bond Future	406	0	0	0	1,500.00
30/01/2012	R157 On 03-May-12	6.50	Call	Bond Future	748	1	1	1	0.00
30/01/2012	R157 On 03-May-12	6.50	Put	Bond Future	865	1	1	1	1,500.00
30/01/2012	R157 On 03-May-12	6.75	Put	Bond Future	505	0	1	0	1,500.00
30/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	4	0	0	0	0.00
30/01/2012	R157 On 03-May-12	6.25	Put	Bond Future	1364	1	1	1	0.00
30/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
30/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	4	0	0	0	0.00
30/01/2012	R157 On 02-August-12			Bond Future	6.57	124.5724	124.4919	124.5724	0.00
30/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	4545	5	5	5	0.00
30/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	4675	5	5	5	0.00
30/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	4416	4	4	4	0.00
30/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	235	0	0	0	0.00
30/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	198	0	0	0	0.00
30/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	216	0	0	0	0.00
30/01/2012	R157 On 01-November-12			Bond Future	6.60	119.7009	119.6040	119.7009	0.00
30/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	2336	2	2	2	0.00
30/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	2429	2	2	2	0.00

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30/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	2245	2	2	2	0.00
30/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1265	1	1	1	0.00
30/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1167	1	1	1	0.00
30/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1215	1	1	1	0.00
30/01/2012	R157 On 07-February-13			Bond Future	6.62	121.7987	121.6980	121.7987	0.00
30/01/2012	R157 On 07-February-13	6.75	Call	Bond Future	347	0	0	0	0.00
30/01/2012	R157 On 07-February-13	6.80	Call	Bond Future	476	1	0	1	0.00
30/01/2012	R157 On 07-February-13	6.70	Call	Bond Future	219	0	0	0	0.00
30/01/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 02-February-12			Bond Future	8.17	121.5457	121.1663	121.5457	24,199.00
30/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	7647	8	8	8	0.00
30/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	8086	8	8	8	0.00
30/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	7204	8	7	8	0.00
30/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	6,000.00
30/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
30/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	60	0	0	0	100.00
30/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	37496	38	37	38	0.00
30/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	109270	110	109	110	0.00
30/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	1766	2	2	2	0.00
30/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	15046	15	15	15	0.00
30/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	4219	4	4	4	0.00
30/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	100.00
30/01/2012	R186 On 03-May-12			Bond Future	8.25	123.2493	122.8580	123.2493	15,099.00
30/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	7603	8	8	8	0.00
30/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	7963	8	8	8	0.00
30/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	7247	8	7	8	0.00
30/01/2012	R186 On 03-May-12	7.90	Call	Bond Future	1581	2	2	2	2,250.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	R186 On 03-May-12	8.85	Call	Bond Future	6550	7	7	7	0.00
30/01/2012	R186 On 03-May-12	8.20	Call	Bond Future	2756	3	3	3	750.00
30/01/2012	R186 On 03-May-12	8.50	Call	Bond Future	4319	5	4	5	0.00
30/01/2012	R186 On 03-May-12	8.50	Put	Bond Future	1991	2	2	2	750.00
30/01/2012	R186 On 03-May-12	8.85	Put	Bond Future	1047	1	1	1	2,250.00
30/01/2012	R186 On 03-May-12	8.20	Put	Bond Future	3253	3	3	3	0.00
30/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	859	1	1	1	0.00
30/01/2012	R186 On 03-May-12	7.90	Put	Bond Future	5001	5	5	5	0.00
30/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	701	1	1	1	0.00
30/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	777	1	1	1	0.00
30/01/2012	R186 On 02-August-12			Bond Future	8.32	119.8318	119.4381	119.8318	0.00
30/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	7006	7	7	7	0.00
30/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	6718	7	7	7	0.00
30/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	7298	8	7	8	0.00
30/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	2902	3	3	3	0.00
30/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	3212	3	3	3	0.00
30/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	3054	3	3	3	0.00
30/01/2012	R186 On 01-November-12			Bond Future	8.38	121.6978	121.2741	121.6978	0.00
30/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	7857	8	8	8	0.00
30/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	7588	8	8	8	0.00
30/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	8129	8	8	8	0.00
30/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	4386	4	4	4	0.00
30/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	4727	5	5	5	0.00
30/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	4554	4	5	4	0.00
30/01/2012	R186 On 07-February-13			Bond Future	8.45	118.5383	118.1043	118.5383	0.00
30/01/2012	R186 On 07-February-13	8.50	Call	Bond Future	494	1	0	1	0.00
30/01/2012	R186 On 07-February-13	8.55	Call	Bond Future	941	1	1	1	0.00
30/01/2012	R186 On 07-February-13	8.45	Call	Bond Future	45	0	0	0	0.00
30/01/2012	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R189 On 02-February-12			Bond Future	218.92	218.9384	218.9236	218.9384	0.00
30/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	924	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
30/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	874	1	1	1	0.00
30/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	974	1	1	1	0.00
30/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R189 On 03-May-12			Bond Future	215.69	215.7030	215.6865	215.7030	0.00
30/01/2012	R189 On 03-May-12	215.00	Call	Bond Future	687	1	1	1	0.00
30/01/2012	R189 On 03-May-12	215.05	Call	Bond Future	637	1	1	1	0.00
30/01/2012	R189 On 03-May-12	214.95	Call	Bond Future	737	1	1	1	0.00
30/01/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R197 On 02-February-12			Bond Future	248.63	248.6345	248.6334	248.6345	0.00
30/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	11633	12	12	12	0.00
30/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	11683	12	12	12	0.00
30/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	11583	12	12	12	0.00
30/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R197 On 03-May-12			Bond Future	252.12	252.1225	252.1196	252.1225	965.00
30/01/2012	R197 On 03-May-12	251.00	Call	Bond Future	1120	1	1	1	0.00
30/01/2012	R197 On 03-May-12	251.05	Call	Bond Future	1070	1	1	1	0.00
30/01/2012	R197 On 03-May-12	250.95	Call	Bond Future	1170	1	1	1	0.00
30/01/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R201 On 02-February-12			Bond Future	6.02	108.2768	108.2225	108.2768	3,074.00
30/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5837	6	6	6	0.00
30/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5711	6	6	6	0.00
30/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5964	6	6	6	0.00
30/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R201 On 02-February-12	8.20	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
30/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R201 On 03-May-12			Bond Future	6.06	109.7962	109.7415	109.7962	685.00
30/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	4105	4	4	4	0.00
30/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	4223	4	4	4	0.00
30/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3987	4	4	4	0.00
30/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	3	0	0	0	0.00
30/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	2	0	0	0	0.00
30/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	2	0	0	0	0.00
30/01/2012	R201 On 02-August-12			Bond Future	6.05	107.0596	106.9963	107.0596	0.00
30/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	3349	3	3	3	0.00
30/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	3446	4	3	4	0.00
30/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	3252	3	3	3	0.00
30/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	143	0	0	0	0.00
30/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	120	0	0	0	0.00
30/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	131	0	0	0	0.00
30/01/2012	R201 On 01-November-12			Bond Future	6.02	108.7257	108.6483	108.7257	0.00
30/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1813	2	2	2	0.00
30/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1883	2	2	2	0.00
30/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1746	2	2	2	0.00
30/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	880	1	1	1	0.00
30/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	816	1	1	1	0.00
30/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	846	1	1	1	0.00
30/01/2012	R201 On 07-February-13			Bond Future	5.94	106.2146	106.1341	106.2146	0.00
30/01/2012	R201 On 07-February-13	6.25	Call	Bond Future	560	1	1	1	0.00
30/01/2012	R201 On 07-February-13	6.20	Call	Bond Future	471	1	0	1	0.00
30/01/2012	R201 On 07-February-13	6.30	Call	Bond Future	649	1	1	1	0.00
30/01/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 02-February-12			Bond Future	186.97	186.9666	186.9666	186.9666	0.00
30/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9967	10	10	10	0.00
30/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	10017	10	10	10	0.00
30/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9917	10	10	10	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
30/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 03-May-12			Bond Future	189.59	189.5897	189.5882	189.5897	36,343.00
30/01/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R202 On 03-May-12	189.95	Put	Bond Future	362	0	0	0	0.00
30/01/2012	R202 On 03-May-12	190.05	Put	Bond Future	462	0	0	0	0.00
30/01/2012	R202 On 03-May-12	190.00	Put	Bond Future	412	0	0	0	0.00
30/01/2012	R203 On 02-February-12			Bond Future	7.15	108.4158	108.3031	108.4158	3,569.00
30/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	7208	7	7	7	0.00
30/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	7423	8	7	8	0.00
30/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	6993	7	7	7	0.00
30/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	12	0	0	0	2,640.00
30/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	3695	4	4	4	0.00
30/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	377	1	0	1	880.00
30/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	967	1	1	1	0.00
30/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	11	0	0	0	880.00
30/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	2,640.00
30/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	119	0	0	0	0.00
30/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	932	1	1	1	0.00
30/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R203 On 03-May-12			Bond Future	7.23	105.7790	105.6620	105.7790	1,404.00
30/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	6600	7	7	7	0.00
30/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	6803	7	7	7	0.00
30/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	6398	7	6	7	0.00
30/01/2012	R203 On 03-May-12	7.00	Call	Bond Future	785	1	1	1	4,200.00
30/01/2012	R203 On 03-May-12	7.15	Call	Bond Future	1070	1	1	1	1,400.00
30/01/2012	R203 On 03-May-12	7.45	Call	Bond Future	1808	2	2	2	0.00
30/01/2012	R203 On 03-May-12	7.80	Call	Bond Future	2921	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
30/01/2012	R203 On 03-May-12	7.80	Put	Bond Future	392	0	0	0	4,200.00
30/01/2012	R203 On 03-May-12	7.45	Put	Bond Future	820	1	1	1	1,400.00
30/01/2012	R203 On 03-May-12	7.15	Put	Bond Future	1426	1	1	1	0.00
30/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	35	0	0	0	0.00
30/01/2012	R203 On 03-May-12	7.00	Put	Bond Future	1821	2	2	2	0.00
30/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	25	0	0	0	0.00
30/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	29	0	0	0	0.00
30/01/2012	R203 On 02-August-12			Bond Future	7.29	107.3872	107.2666	107.3872	0.00
30/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	5572	6	6	6	0.00
30/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	5738	6	6	6	0.00
30/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	5403	6	5	6	0.00
30/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	557	1	1	1	0.00
30/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	487	0	0	0	0.00
30/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	523	1	1	1	0.00
30/01/2012	R203 On 01-November-12			Bond Future	7.36	104.8976	104.7577	104.8976	0.00
30/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	3392	3	3	3	0.00
30/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	3264	3	3	3	0.00
30/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	3521	4	4	4	0.00
30/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	1723	2	2	2	0.00
30/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	1869	2	2	2	0.00
30/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	1795	2	2	2	0.00
30/01/2012	R203 On 07-February-13			Bond Future	7.42	106.7371	106.5926	106.7371	0.00
30/01/2012	R203 On 07-February-13	6.50	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R203 On 07-February-13	6.45	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R203 On 07-February-13	6.55	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R203 On 07-February-13	6.55	Put	Bond Future	3457	3	3	3	0.00
30/01/2012	R203 On 07-February-13	6.45	Put	Bond Future	3865	4	4	4	0.00
30/01/2012	R203 On 07-February-13	6.50	Put	Bond Future	3661	4	4	4	0.00
30/01/2012	R204 On 02-February-12			Bond Future	7.44	104.1616	104.0317	104.1616	3,450.00
30/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	8041	8	8	8	0.00
30/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	8285	8	8	8	0.00
30/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	7797	8	8	8	0.00
30/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	19	0	0	0	540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	2998	3	3	3	0.00
30/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	478	1	0	1	0.00
30/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	127	0	0	0	0.00
30/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	540.00
30/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	1025	1	1	1	0.00
30/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R204 On 03-May-12			Bond Future	7.52	105.6229	105.4923	105.6229	1,702.00
30/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	6294	6	6	6	0.00
30/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	6520	7	7	7	0.00
30/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	6067	6	6	6	0.00
30/01/2012	R204 On 03-May-12	7.00	Call	Bond Future	518	1	1	1	550.00
30/01/2012	R204 On 03-May-12	7.75	Call	Bond Future	2219	2	2	2	0.00
30/01/2012	R204 On 03-May-12	7.75	Put	Bond Future	1027	1	1	1	550.00
30/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	130	0	0	0	0.00
30/01/2012	R204 On 03-May-12	7.00	Put	Bond Future	3278	3	3	3	0.00
30/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	100	0	0	0	0.00
30/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	115	0	0	0	0.00
30/01/2012	R204 On 02-August-12			Bond Future	7.59	103.2009	103.0595	103.2009	0.00
30/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	5382	6	5	6	0.00
30/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	5198	5	5	5	0.00
30/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	5568	6	6	6	0.00
30/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	860	1	1	1	0.00
30/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	968	1	1	1	0.00
30/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	913	1	1	1	0.00
30/01/2012	R204 On 01-November-12			Bond Future	7.66	104.8102	104.6495	104.8102	0.00
30/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3958	4	4	4	0.00
30/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	4108	4	4	4	0.00
30/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3817	4	4	4	0.00
30/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	2408	2	2	2	0.00
30/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	2222	2	2	2	0.00
30/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	2310	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	R204 On 07-February-13			Bond Future	7.72	102.6076	102.4437	102.6076	0.00
30/01/2012	R204 On 07-February-13	8.00	Call	Bond Future	1295	1	1	1	0.00
30/01/2012	R204 On 07-February-13	8.05	Call	Bond Future	1525	2	2	2	0.00
30/01/2012	R204 On 07-February-13	7.95	Call	Bond Future	1064	1	1	1	0.00
30/01/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R206 On 02-February-12			Bond Future	5.89	103.4244	103.3692	103.4244	0.00
30/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3784	4	4	4	0.00
30/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3697	4	4	4	0.00
30/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3872	4	4	4	0.00
30/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R206 On 03-May-12			Bond Future	5.93	104.8745	104.8181	104.8745	300.00
30/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2486	3	2	3	0.00
30/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2409	2	2	2	0.00
30/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2564	3	3	3	0.00
30/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
30/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	2	0	0	0	0.00
30/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
30/01/2012	R206 On 02-August-12			Bond Future	5.90	102.7064	102.6429	102.7064	0.00
30/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1936	2	2	2	0.00
30/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1995	2	2	2	0.00
30/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1877	2	2	2	0.00
30/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	98	0	0	0	0.00
30/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	82	0	0	0	0.00
30/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	90	0	0	0	0.00
30/01/2012	R206 On 01-November-12			Bond Future	5.81	104.3070	104.2274	104.3070	0.00
30/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	869	1	1	1	0.00
30/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	837	1	1	1	0.00
30/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	904	1	1	1	0.00
30/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	628	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
30/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	676	1	1	1	0.00
30/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	650	1	1	1	0.00
30/01/2012	R206 On 07-February-13			Bond Future	5.57	102.3644	102.2833	102.3644	0.00
30/01/2012	R206 On 07-February-13	6.00	Call	Bond Future	383	0	0	0	0.00
30/01/2012	R206 On 07-February-13	5.95	Call	Bond Future	339	0	0	0	0.00
30/01/2012	R206 On 07-February-13	6.05	Call	Bond Future	428	1	0	1	0.00
30/01/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R207 On 02-February-12			Bond Future	7.68	98.1555	97.9301	98.1555	19,901.00
30/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	7257	7	7	7	0.00
30/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	7518	8	8	8	0.00
30/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	6995	7	7	7	0.00
30/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	1,920.00
30/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	4591	5	5	5	0.00
30/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	184	0	0	0	640.00
30/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	995	1	1	1	0.00
30/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	20	0	0	0	640.00
30/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
30/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	357	0	0	0	0.00
30/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	1927	2	2	2	0.00
30/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R207 On 03-May-12			Bond Future	7.77	99.5337	99.3036	99.5337	23,794.00
30/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	5555	6	6	6	0.00
30/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	5789	6	6	6	0.00
30/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	5322	6	5	6	0.00
30/01/2012	R207 On 03-May-12	7.45	Call	Bond Future	922	1	1	1	2,400.00
30/01/2012	R207 On 03-May-12	8.30	Call	Bond Future	3562	4	4	4	0.00
30/01/2012	R207 On 03-May-12	7.65	Call	Bond Future	1369	2	1	2	800.00
30/01/2012	R207 On 03-May-12	8.00	Call	Bond Future	2419	3	2	3	0.00
30/01/2012	R207 On 03-May-12	8.00	Put	Bond Future	1124	1	1	1	800.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	R207 On 03-May-12	8.30	Put	Bond Future	632	1	1	1	2,400.00
30/01/2012	R207 On 03-May-12	7.65	Put	Bond Future	2027	2	2	2	0.00
30/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	265	0	0	0	0.00
30/01/2012	R207 On 03-May-12	7.45	Put	Bond Future	2719	3	3	3	0.00
30/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	210	0	0	0	0.00
30/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	236	0	0	0	0.00
30/01/2012	R207 On 02-August-12			Bond Future	7.84	97.4074	97.1730	97.4074	0.00
30/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5809	6	6	6	0.00
30/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	5612	6	6	6	0.00
30/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	6008	6	6	6	0.00
30/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	949	1	1	1	0.00
30/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1064	1	1	1	0.00
30/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1005	1	1	1	0.00
30/01/2012	R207 On 01-November-12			Bond Future	7.91	98.9269	98.6727	98.9269	0.00
30/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	4396	5	4	5	0.00
30/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	4555	5	5	5	0.00
30/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	4239	4	4	4	0.00
30/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	2710	3	3	3	0.00
30/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	2510	2	3	2	0.00
30/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	2609	3	3	3	0.00
30/01/2012	R207 On 07-February-13			Bond Future	7.97	97.0178	96.7563	97.0178	0.00
30/01/2012	R207 On 07-February-13	8.25	Call	Bond Future	1400	2	1	2	0.00
30/01/2012	R207 On 07-February-13	8.30	Call	Bond Future	1651	2	2	2	0.00
30/01/2012	R207 On 07-February-13	8.20	Call	Bond Future	1148	1	1	1	0.00
30/01/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R208 On 02-February-12			Bond Future	7.72	96.2604	96.0800	96.2604	9,283.00
30/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	7521	8	8	8	0.00
30/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	7800	8	8	8	0.00
30/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	7241	7	7	7	0.00
30/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	1	0	0	0	2,880.00
30/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	4959	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
30/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	199	0	0	0	960.00
30/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	1101	1	1	1	0.00
30/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	15	0	0	0	960.00
30/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
30/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	348	0	0	0	0.00
30/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	1723	2	2	2	0.00
30/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R208 On 03-May-12			Bond Future	7.80	94.2136	94.0316	94.2136	8,877.00
30/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	7051	7	7	7	0.00
30/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	7307	7	7	7	0.00
30/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	6793	7	7	7	0.00
30/01/2012	R208 On 03-May-12	7.50	Call	Bond Future	975	1	1	1	3,000.00
30/01/2012	R208 On 03-May-12	8.35	Call	Bond Future	3865	4	4	4	0.00
30/01/2012	R208 On 03-May-12	7.70	Call	Bond Future	1463	2	1	2	1,000.00
30/01/2012	R208 On 03-May-12	8.05	Call	Bond Future	2614	3	3	3	0.00
30/01/2012	R208 On 03-May-12	8.05	Put	Bond Future	1126	1	1	1	1,000.00
30/01/2012	R208 On 03-May-12	8.35	Put	Bond Future	616	1	1	1	3,000.00
30/01/2012	R208 On 03-May-12	7.70	Put	Bond Future	2084	2	2	2	0.00
30/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	150	0	0	0	0.00
30/01/2012	R208 On 03-May-12	7.50	Put	Bond Future	2828	3	3	3	0.00
30/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	114	0	0	0	0.00
30/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	132	0	0	0	0.00
30/01/2012	R208 On 02-August-12			Bond Future	7.87	95.6480	95.4583	95.6480	0.00
30/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	6185	6	6	6	0.00
30/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	6398	7	6	7	0.00
30/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5973	6	6	6	0.00
30/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1197	1	1	1	0.00
30/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1070	1	1	1	0.00
30/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1133	1	1	1	0.00
30/01/2012	R208 On 01-November-12			Bond Future	7.93	93.7416	93.5335	93.7416	0.00
30/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	4504	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
30/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	4340	4	4	4	0.00
30/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4678	5	5	5	0.00
30/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	2578	3	3	3	0.00
30/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	2803	3	3	3	0.00
30/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	2685	3	3	3	0.00
30/01/2012	R208 On 07-February-13			Bond Future	7.99	95.3829	95.1689	95.3829	0.00
30/01/2012	R208 On 07-February-13	8.00	Call	Bond Future	45	0	0	0	0.00
30/01/2012	R208 On 07-February-13	7.95	Call	Bond Future	0	0	0	0	0.00
30/01/2012	R208 On 07-February-13	8.05	Call	Bond Future	325	1	0	1	0.00
30/01/2012	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R208 On 07-February-13	7.95	Put	Bond Future	237	0	0	0	0.00
30/01/2012	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R209 On 02-February-12			Bond Future	8.59	78.7868	78.5077	78.7868	1,534.00
30/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	3211	4	3	4	0.00
30/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	3591	4	4	4	0.00
30/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2830	3	3	3	0.00
30/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	3	0	0	0	0.00
30/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
30/01/2012	R209 On 03-May-12			Bond Future	8.66	76.7545	76.4629	76.7545	1,844.00
30/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	4101	4	4	4	0.00
30/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	4357	5	4	5	0.00
30/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3852	4	4	4	0.00
30/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	1582	2	2	2	0.00
30/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	1324	1	1	1	0.00
30/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	1448	1	1	1	0.00
30/01/2012	R209 On 02-August-12			Bond Future	8.72	77.9232	77.6269	77.9232	0.00
30/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	6496	7	6	7	0.00
30/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	6254	6	6	6	0.00
30/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	6740	7	7	7	0.00
30/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	2327	2	2	2	0.00
30/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	2572	3	3	3	0.00
30/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	2447	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2012	R209 On 01-November-12			Bond Future	8.78	75.9923	75.6835	75.9923	0.00
30/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5949	6	6	6	0.00
30/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	6168	6	6	6	0.00
30/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	5743	6	6	6	0.00
30/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	4405	4	4	4	0.00
30/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	4069	4	4	4	0.00
30/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	4229	4	4	4	0.00
30/01/2012	R209 On 07-February-13			Bond Future	8.84	77.3207	77.0077	77.3207	0.00
30/01/2012	R209 On 07-February-13	9.00	Call	Bond Future	1270	2	1	2	0.00
30/01/2012	R209 On 07-February-13	9.05	Call	Bond Future	1648	2	2	2	0.00
30/01/2012	R209 On 07-February-13	8.95	Call	Bond Future	889	1	1	1	0.00
30/01/2012	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R210 On 02-February-12			Bond Future	139.89	139.8852	139.8852	139.8852	20.00
30/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8885	9	9	9	0.00
30/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	8935	9	9	9	0.00
30/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8835	9	9	9	0.00
30/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R210 On 03-May-12			Bond Future	140.09	140.0901	140.0892	140.0901	735.00
30/01/2012	R210 On 03-May-12	139.00	Call	Bond Future	1089	1	1	1	0.00
30/01/2012	R210 On 03-May-12	138.95	Call	Bond Future	1139	1	1	1	0.00
30/01/2012	R210 On 03-May-12	139.05	Call	Bond Future	1039	1	1	1	0.00
30/01/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R211 On 02-February-12			Bond Future	116.65	116.6592	116.6547	116.6592	0.00
30/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6155	6	6	6	0.00
30/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6105	6	6	6	0.00
30/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6205	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
30/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R211 On 03-May-12			Bond Future	118.29	118.2958	118.2904	118.2958	480.00
30/01/2012	R211 On 03-May-12	118.20	Call	Bond Future	90	0	0	0	0.00
30/01/2012	R211 On 03-May-12	118.25	Call	Bond Future	40	0	0	0	0.00
30/01/2012	R211 On 03-May-12	118.15	Call	Bond Future	140	0	0	0	0.00
30/01/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R212 On 02-February-12			Bond Future	114.48	114.2826	114.4822	114.2826	10.00
30/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5982	6	6	6	0.00
30/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	6032	6	6	6	0.00
30/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5932	6	6	6	0.00
30/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R212 On 03-May-12			Bond Future	116.09	115.8860	116.0876	115.8860	2,427.00
30/01/2012	R212 On 03-May-12	115.30	Call	Bond Future	788	1	1	1	0.00
30/01/2012	R212 On 03-May-12	115.25	Call	Bond Future	838	1	1	1	0.00
30/01/2012	R212 On 03-May-12	115.35	Call	Bond Future	738	1	1	1	0.00
30/01/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R213 On 02-February-12			Bond Future	8.58	88.6755	88.3936	88.6755	487.00
30/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	3380	4	3	4	0.00
30/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2990	3	3	3	0.00
30/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	3767	4	4	4	0.00
30/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2	0	0	0	0.00
30/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
30/01/2012	R213 On 03-May-12			Bond Future	8.65	86.3800	86.0940	86.3800	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
30/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	5579	6	6	6	0.00
30/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	5294	6	5	6	0.00
30/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	5868	6	6	6	0.00
30/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	822	1	1	1	0.00
30/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	997	1	1	1	0.00
30/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	906	1	1	1	0.00
30/01/2012	R213 On 02-August-12			Bond Future	8.72	87.6957	87.3972	87.6957	0.00
30/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	6618	7	7	7	0.00
30/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	6868	7	7	7	0.00
30/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	6369	7	6	7	0.00
30/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	2598	3	3	3	0.00
30/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	2351	2	2	2	0.00
30/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	2473	2	2	2	0.00
30/01/2012	R213 On 01-November-12			Bond Future	8.78	85.5171	85.2067	85.5171	0.00
30/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	6018	6	6	6	0.00
30/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	6241	6	6	6	0.00
30/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	5809	6	6	6	0.00
30/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	4476	4	4	4	0.00
30/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	4138	4	4	4	0.00
30/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	4298	4	4	4	0.00
30/01/2012	R213 On 07-February-13			Bond Future	8.85	87.0149	86.7009	87.0149	0.00
30/01/2012	R213 On 07-February-13	9.00	Call	Bond Future	1200	2	1	2	0.00
30/01/2012	R213 On 07-February-13	9.05	Call	Bond Future	1582	2	2	2	0.00
30/01/2012	R213 On 07-February-13	8.95	Call	Bond Future	816	1	1	1	0.00
30/01/2012	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2012	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
31/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0357 On 15-September-17			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
31/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	AL7T On 02-February-12			Index Future	419.61	419.5940	419.6140	419.5940	0.00
31/01/2012	AL7T On 03-May-12			Index Future	425.50	425.4780	425.4960	425.4780	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	AL7T On 02-August-12			Index Future	431.94	431.9260	431.9370	431.9260	0.00
31/01/2012	ALBI On 02-February-12			Index Future	382.01	382.0730	382.0100	382.0730	236.00
31/01/2012	ALBI On 03-May-12			Index Future	387.37	387.4310	387.3660	387.4310	808.00
31/01/2012	ALBI On 02-August-12			Index Future	393.23	393.3020	393.2290	393.3020	0.00
31/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	C213 On 28-February-31			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
31/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	CAAN On 30-March-12			Can-Do Future	0.12	0.1449	0.1234	0.1449	0.00
31/01/2012	CAAO On 30-March-12			Can-Do Future	0.15	0.1311	0.1503	0.1311	100,000.00
31/01/2012	CAAS On 31-January-12			Can-Do Future	0.00	0.8000	0.0000	0.8000	0.00
31/01/2012	CAAT On 29-February-12			Can-Do Future	0.06	0.0752	0.0587	0.0752	12,500.00
31/01/2012	CAAU On 31-January-12			Can-Do Future	0.00	0.0001	0.0000	0.0001	0.00
31/01/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.0606	0.0820	0.0606	12,987.00
31/01/2012	CAAW On 20-April-12			Any day expiry	7.88	7.9551	7.8827	7.9551	0.00
31/01/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	163	0	0	0	0.00
31/01/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	150	0	0	0	0.00
31/01/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	178	0	0	0	0.00
31/01/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	345	0	0	0	0.00
31/01/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	417	0	0	0	0.00
31/01/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	380	0	0	0	0.00
31/01/2012	CAAX On 30-March-12			Can-Do Future	0.09	0.0932	0.0932	0.0932	12,500.00
31/01/2012	CAAY On 30-April-12			Can-Do Future	0.09	0.0872	0.0872	0.0872	12,500.00
31/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
31/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2012	GOVI On 02-February-12			GOVI	382.95	382.9730	382.9450	382.9730	181.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	139450	14	14	14	0.00
31/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	139350	14	14	14	0.00
31/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	139550	14	14	14	0.00
31/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 03-May-12			GOVI	388.31	388.3430	388.3130	388.3430	0.00
31/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	63130	6	6	6	0.00
31/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	63030	6	6	6	0.00
31/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	63230	6	6	6	0.00
31/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 02-August-12			GOVI	394.19	394.2280	394.1910	394.2280	0.00
31/01/2012	GOVI On 02-August-12	390.00	Call	GOVI	41910	4	4	4	0.00
31/01/2012	GOVI On 02-August-12	390.01	Call	GOVI	41810	4	4	4	0.00
31/01/2012	GOVI On 02-August-12	389.99	Call	GOVI	42010	4	4	4	0.00
31/01/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
31/01/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
31/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2012	IGOV On 02-February-12			Index Future	168.30	168.2630	168.3010	168.2630	113.00
31/01/2012	IGOV On 03-May-12			Index Future	170.66	170.6220	170.6600	170.6220	401.00
31/01/2012	IGOV On 02-August-12			Index Future	173.24	173.2080	173.2430	173.2080	0.00
31/01/2012	ILBI On 02-February-12			Index Future	456.34	456.2780	456.3430	456.2780	88.00
31/01/2012	ILBI On 03-May-12			Index Future	463.63	463.5680	463.6340	463.5680	0.00
31/01/2012	ILBI On 02-August-12			Index Future	473.37	473.3140	473.3650	473.3140	64.00
31/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
31/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
31/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
31/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
31/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
31/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	2,890.00
31/01/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3600	94.3400	94.3600	0.00
31/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3000	94.3000	94.3000	44,760.00
31/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	940.00
31/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.93	94.0800	94.0700	94.0800	790.00
31/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	1,250.00
31/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.29	93.6900	93.7100	93.6900	1,500.00
31/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.49	93.4900	93.5100	93.4900	1,000.00
31/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
31/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
31/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
31/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
31/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
31/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
31/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
31/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
31/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
31/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
31/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	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
31/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
31/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
31/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
31/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
31/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
31/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
31/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
31/01/2012	OTH1 On 02-February-12			Index Future	376.36	376.5850	376.3600	376.5850	0.00
31/01/2012	R157 On 02-February-12			Bond Future	6.45	127.6460	127.6856	127.6460	4,743.00
31/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	7093	7	7	7	0.00
31/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	7260	7	7	7	0.00
31/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	6926	7	7	7	0.00
31/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	363	0	0	0	0.00
31/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
31/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	2122	2	2	2	0.00
31/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	1	0	0	0	3,960.00
31/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	110	0	0	0	1,320.00
31/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	704	1	1	1	0.00
31/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	2649	3	3	3	0.00
31/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
31/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1	0	0	0	1,320.00
31/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	124	0	0	0	0.00
31/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	130.00
31/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	738	1	1	1	0.00
31/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	18	0	0	0	0.00
31/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	1648	2	2	2	0.00
31/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R157 On 03-May-12			Bond Future	6.52	122.6316	122.6718	122.6316	10,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	5611	6	6	6	0.00
31/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	5768	6	6	6	0.00
31/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	5455	5	5	5	0.00
31/01/2012	R157 On 03-May-12	6.25	Call	Bond Future	415	0	0	0	1,500.00
31/01/2012	R157 On 03-May-12	6.50	Call	Bond Future	763	1	1	1	0.00
31/01/2012	R157 On 03-May-12	6.75	Call	Bond Future	1244	1	1	1	0.00
31/01/2012	R157 On 03-May-12	6.75	Put	Bond Future	487	1	0	1	1,500.00
31/01/2012	R157 On 03-May-12	6.50	Put	Bond Future	840	1	1	1	1,500.00
31/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	4	0	0	0	0.00
31/01/2012	R157 On 03-May-12	6.25	Put	Bond Future	1333	1	1	1	0.00
31/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
31/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	3	0	0	0	0.00
31/01/2012	R157 On 02-August-12			Bond Future	6.56	124.4919	124.5290	124.4919	0.00
31/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	4576	5	5	5	0.00
31/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	4706	5	5	5	0.00
31/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	4446	4	4	4	0.00
31/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	228	0	0	0	0.00
31/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	192	0	0	0	0.00
31/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	210	0	0	0	0.00
31/01/2012	R157 On 01-November-12			Bond Future	6.59	119.6040	119.6439	119.6040	0.00
31/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	2358	2	2	2	0.00
31/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	2266	2	2	2	0.00
31/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	2451	2	2	2	0.00
31/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1150	1	1	1	0.00
31/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1246	1	1	1	0.00
31/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1197	1	1	1	0.00
31/01/2012	R157 On 07-February-13			Bond Future	6.60	121.6980	121.7367	121.6980	0.00
31/01/2012	R157 On 07-February-13	6.75	Call	Bond Future	386	0	0	0	0.00
31/01/2012	R157 On 07-February-13	6.80	Call	Bond Future	515	0	1	0	0.00
31/01/2012	R157 On 07-February-13	6.70	Call	Bond Future	258	0	0	0	0.00
31/01/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R157 On 07-February-13	6.75	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
31/01/2012	R186 On 02-February-12			Bond Future	8.18	121.1663	121.1275	121.1663	23,921.00
31/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	7608	8	8	8	0.00
31/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	8048	8	8	8	0.00
31/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	7165	7	7	7	0.00
31/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	6,000.00
31/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
31/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	37457	37	37	37	0.00
31/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	109231	109	109	109	0.00
31/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	24	0	0	0	100.00
31/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	1769	2	2	2	0.00
31/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	15085	15	15	15	0.00
31/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	4258	4	4	4	0.00
31/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	100.00
31/01/2012	R186 On 03-May-12			Bond Future	8.26	122.8580	122.8199	122.8580	23,359.00
31/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	7560	8	8	8	0.00
31/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	7921	8	8	8	0.00
31/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	7205	7	7	7	0.00
31/01/2012	R186 On 03-May-12	7.90	Call	Bond Future	1554	2	2	2	2,250.00
31/01/2012	R186 On 03-May-12	8.20	Call	Bond Future	2721	3	3	3	750.00
31/01/2012	R186 On 03-May-12	8.50	Call	Bond Future	4279	4	4	4	0.00
31/01/2012	R186 On 03-May-12	8.85	Call	Bond Future	6508	7	7	7	0.00
31/01/2012	R186 On 03-May-12	8.85	Put	Bond Future	1043	1	1	1	2,250.00
31/01/2012	R186 On 03-May-12	8.50	Put	Bond Future	1989	2	2	2	750.00
31/01/2012	R186 On 03-May-12	8.20	Put	Bond Future	3256	3	3	3	0.00
31/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	855	1	1	1	0.00
31/01/2012	R186 On 03-May-12	7.90	Put	Bond Future	5012	5	5	5	0.00
31/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	697	1	1	1	0.00
31/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	772	1	1	1	0.00
31/01/2012	R186 On 02-August-12			Bond Future	8.32	119.4381	119.3913	119.4381	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
31/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	6963	7	7	7	0.00
31/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	7255	7	7	7	0.00
31/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	6676	7	7	7	0.00
31/01/2012	R186 On 02-August-12	8.25	Call	Bond Future	4375	0	4	0	8,750.00
31/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	3217	3	3	3	0.00
31/01/2012	R186 On 02-August-12	8.25	Put	Bond Future	5051	0	5	0	0.00
31/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	2905	3	3	3	0.00
31/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	3057	3	3	3	0.00
31/01/2012	R186 On 01-November-12			Bond Future	8.39	121.2741	121.2374	121.2741	0.00
31/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	7824	8	8	8	0.00
31/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	8096	8	8	8	0.00
31/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	7556	8	8	8	0.00
31/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	4732	5	5	5	0.00
31/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	4390	4	4	4	0.00
31/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	4558	5	5	5	0.00
31/01/2012	R186 On 07-February-13			Bond Future	8.45	118.1043	118.0593	118.1043	0.00
31/01/2012	R186 On 07-February-13	8.50	Call	Bond Future	449	0	0	0	0.00
31/01/2012	R186 On 07-February-13	8.45	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 07-February-13	8.55	Call	Bond Future	896	1	1	1	0.00
31/01/2012	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R189 On 02-February-12			Bond Future	218.91	218.9236	218.9090	218.9236	0.00
31/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	909	1	1	1	0.00
31/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	959	1	1	1	0.00
31/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	859	1	1	1	0.00
31/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R189 On 03-May-12			Bond Future	215.67	215.6865	215.6710	215.6865	0.00
31/01/2012	R189 On 03-May-12	215.00	Call	Bond Future	671	1	1	1	0.00
31/01/2012	R189 On 03-May-12	215.05	Call	Bond Future	621	1	1	1	0.00
31/01/2012	R189 On 03-May-12	214.95	Call	Bond Future	721	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
31/01/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R197 On 02-February-12			Bond Future	248.86	248.6334	248.8604	248.6334	0.00
31/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	11860	12	12	12	0.00
31/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	11810	12	12	12	0.00
31/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	11910	12	12	12	0.00
31/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R197 On 03-May-12			Bond Future	252.35	252.1196	252.3494	252.1196	965.00
31/01/2012	R197 On 03-May-12	251.00	Call	Bond Future	1349	1	1	1	0.00
31/01/2012	R197 On 03-May-12	251.05	Call	Bond Future	1299	1	1	1	0.00
31/01/2012	R197 On 03-May-12	250.95	Call	Bond Future	1399	1	1	1	0.00
31/01/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R201 On 02-February-12			Bond Future	6.01	108.2225	108.2524	108.2225	3,074.00
31/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5867	6	6	6	0.00
31/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5994	6	6	6	0.00
31/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5741	6	6	6	0.00
31/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R201 On 03-May-12			Bond Future	6.05	109.7415	109.7688	109.7415	968.00
31/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	4132	4	4	4	0.00
31/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	4014	4	4	4	0.00
31/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	4250	4	4	4	0.00
31/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	2	0	0	0	0.00
31/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	2	0	0	0	0.00
31/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	2	0	0	0	0.00
31/01/2012	R201 On 02-August-12			Bond Future	6.04	106.9963	107.0234	106.9963	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
31/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	3372	3	3	3	0.00
31/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	3275	3	3	3	0.00
31/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	3470	3	3	3	0.00
31/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	117	0	0	0	0.00
31/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	139	0	0	0	0.00
31/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	127	0	0	0	0.00
31/01/2012	R201 On 01-November-12			Bond Future	6.01	108.6483	108.6748	108.6483	0.00
31/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1828	2	2	2	0.00
31/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1760	2	2	2	0.00
31/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1897	2	2	2	0.00
31/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	803	1	1	1	0.00
31/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	867	1	1	1	0.00
31/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	835	1	1	1	0.00
31/01/2012	R201 On 07-February-13			Bond Future	5.92	106.1341	106.1609	106.1341	0.00
31/01/2012	R201 On 07-February-13	6.25	Call	Bond Future	587	1	1	1	0.00
31/01/2012	R201 On 07-February-13	6.30	Call	Bond Future	675	1	1	1	0.00
31/01/2012	R201 On 07-February-13	6.20	Call	Bond Future	498	0	0	0	0.00
31/01/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 02-February-12			Bond Future	186.97	186.9666	186.9666	186.9666	0.00
31/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9967	10	10	10	0.00
31/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9917	10	10	10	0.00
31/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	10017	10	10	10	0.00
31/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 03-May-12			Bond Future	189.59	189.5882	189.5876	189.5882	36,343.00
31/01/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R202 On 03-May-12	190.05	Put	Bond Future	462	0	0	0	0.00
31/01/2012	R202 On 03-May-12	189.95	Put	Bond Future	362	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
31/01/2012	R202 On 03-May-12	190.00	Put	Bond Future	412	0	0	0	0.00
31/01/2012	R203 On 02-February-12			Bond Future	7.14	108.3031	108.3078	108.3031	1,720.00
31/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	7213	7	7	7	0.00
31/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	7428	7	7	7	0.00
31/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	6998	7	7	7	0.00
31/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	4	0	0	0	2,640.00
31/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	344	0	0	0	880.00
31/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	964	1	1	1	0.00
31/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	3699	4	4	4	0.00
31/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	2,640.00
31/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	3	0	0	0	880.00
31/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	82	0	0	0	0.00
31/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	919	1	1	1	0.00
31/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R203 On 03-May-12			Bond Future	7.23	105.6620	105.6665	105.6620	3,536.00
31/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	6604	7	7	7	0.00
31/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	6807	7	7	7	0.00
31/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	6401	6	6	6	0.00
31/01/2012	R203 On 03-May-12	7.00	Call	Bond Future	780	1	1	1	4,200.00
31/01/2012	R203 On 03-May-12	7.80	Call	Bond Future	2919	3	3	3	0.00
31/01/2012	R203 On 03-May-12	7.15	Call	Bond Future	1066	1	1	1	1,400.00
31/01/2012	R203 On 03-May-12	7.45	Call	Bond Future	1805	2	2	2	0.00
31/01/2012	R203 On 03-May-12	7.45	Put	Bond Future	813	1	1	1	1,400.00
31/01/2012	R203 On 03-May-12	7.80	Put	Bond Future	386	0	0	0	4,200.00
31/01/2012	R203 On 03-May-12	7.15	Put	Bond Future	1417	1	1	1	0.00
31/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	33	0	0	0	0.00
31/01/2012	R203 On 03-May-12	7.00	Put	Bond Future	1811	2	2	2	0.00
31/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	24	0	0	0	0.00
31/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	28	0	0	0	0.00
31/01/2012	R203 On 02-August-12			Bond Future	7.29	107.2666	107.2666	107.2666	0.00
31/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	5568	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
31/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	5399	5	5	5	0.00
31/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	5734	6	6	6	0.00
31/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	483	0	0	0	0.00
31/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	553	1	1	1	0.00
31/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	519	1	1	1	0.00
31/01/2012	R203 On 01-November-12			Bond Future	7.36	104.7577	104.7618	104.7577	0.00
31/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	3390	3	3	3	0.00
31/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	3520	4	4	4	0.00
31/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	3263	3	3	3	0.00
31/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	1864	2	2	2	0.00
31/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	1718	2	2	2	0.00
31/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	1789	2	2	2	0.00
31/01/2012	R203 On 07-February-13			Bond Future	7.42	106.5926	106.5926	106.5926	0.00
31/01/2012	R203 On 07-February-13	6.50	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R203 On 07-February-13	6.55	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R203 On 07-February-13	6.45	Call	Bond Future	0	0	0	0	0.00
31/01/2012	R203 On 07-February-13	6.45	Put	Bond Future	3865	4	4	4	0.00
31/01/2012	R203 On 07-February-13	6.55	Put	Bond Future	3457	3	3	3	0.00
31/01/2012	R203 On 07-February-13	6.50	Put	Bond Future	3661	4	4	4	0.00
31/01/2012	R204 On 02-February-12			Bond Future	7.43	104.0317	104.0372	104.0317	3,450.00
31/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	8047	8	8	8	0.00
31/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	8290	8	8	8	0.00
31/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	7802	8	8	8	0.00
31/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	440	0	0	0	0.00
31/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	7	0	0	0	540.00
31/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	3003	3	3	3	0.00
31/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	540.00
31/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	84	0	0	0	0.00
31/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	1007	1	1	1	0.00
31/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R204 On 03-May-12			Bond Future	7.52	105.4923	105.4975	105.4923	3,126.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	6296	6	6	6	0.00
31/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	6522	7	7	7	0.00
31/01/2012	R204 On 03-May-12	7.00	Call	Bond Future	513	1	1	1	550.00
31/01/2012	R204 On 03-May-12	7.75	Call	Bond Future	2214	2	2	2	0.00
31/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	6069	6	6	6	0.00
31/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	127	0	0	0	0.00
31/01/2012	R204 On 03-May-12	7.00	Put	Bond Future	3268	3	3	3	0.00
31/01/2012	R204 On 03-May-12	7.75	Put	Bond Future	1017	1	1	1	550.00
31/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	97	0	0	0	0.00
31/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	112	0	0	0	0.00
31/01/2012	R204 On 02-August-12			Bond Future	7.59	103.0595	103.0646	103.0595	0.00
31/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	5381	5	5	5	0.00
31/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	5567	6	6	6	0.00
31/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	5196	5	5	5	0.00
31/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	960	1	1	1	0.00
31/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	854	1	1	1	0.00
31/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	907	1	1	1	0.00
31/01/2012	R204 On 01-November-12			Bond Future	7.66	104.6495	104.6543	104.6495	0.00
31/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3956	4	4	4	0.00
31/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3815	4	4	4	0.00
31/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	4105	4	4	4	0.00
31/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	2214	2	2	2	0.00
31/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	2401	2	2	2	0.00
31/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	2303	2	2	2	0.00
31/01/2012	R204 On 07-February-13			Bond Future	7.72	102.4437	102.4483	102.4437	0.00
31/01/2012	R204 On 07-February-13	8.00	Call	Bond Future	1300	1	1	1	0.00
31/01/2012	R204 On 07-February-13	7.95	Call	Bond Future	1069	1	1	1	0.00
31/01/2012	R204 On 07-February-13	8.05	Call	Bond Future	1530	2	2	2	0.00
31/01/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R206 On 02-February-12			Bond Future	5.89	103.3692	103.3710	103.3692	0.00
31/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3786	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
31/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3874	4	4	4	0.00
31/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3698	4	4	4	0.00
31/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R206 On 03-May-12			Bond Future	5.93	104.8181	104.8198	104.8181	300.00
31/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2488	2	2	2	0.00
31/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2566	3	3	3	0.00
31/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2410	2	2	2	0.00
31/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	0	0	0.00
31/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
31/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
31/01/2012	R206 On 02-August-12			Bond Future	5.90	102.6429	102.6429	102.6429	0.00
31/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1935	2	2	2	0.00
31/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1876	2	2	2	0.00
31/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1995	2	2	2	0.00
31/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	82	0	0	0	0.00
31/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	97	0	0	0	0.00
31/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	89	0	0	0	0.00
31/01/2012	R206 On 01-November-12			Bond Future	5.81	104.2274	104.2263	104.2274	0.00
31/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	867	1	1	1	0.00
31/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	902	1	1	1	0.00
31/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	835	1	1	1	0.00
31/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	675	1	1	1	0.00
31/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	627	1	1	1	0.00
31/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	650	1	1	1	0.00
31/01/2012	R206 On 07-February-13			Bond Future	5.58	102.2833	102.2806	102.2833	0.00
31/01/2012	R206 On 07-February-13	6.00	Call	Bond Future	381	0	0	0	0.00
31/01/2012	R206 On 07-February-13	6.05	Call	Bond Future	425	0	0	0	0.00
31/01/2012	R206 On 07-February-13	5.95	Call	Bond Future	336	0	0	0	0.00
31/01/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R206 On 07-February-13	6.00	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
31/01/2012	R207 On 02-February-12			Bond Future	7.68	97.9301	97.9359	97.9301	18,047.00
31/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	7263	7	7	7	0.00
31/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	7524	8	8	8	0.00
31/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	7000	7	7	7	0.00
31/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	1,920.00
31/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	140	0	0	0	640.00
31/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	988	1	1	1	0.00
31/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	4596	5	5	5	0.00
31/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
31/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	8	0	0	0	640.00
31/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	308	0	0	0	0.00
31/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	1922	2	2	2	0.00
31/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R207 On 03-May-12			Bond Future	7.77	99.3036	99.3092	99.3036	24,935.00
31/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	5556	6	6	6	0.00
31/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	5790	6	6	6	0.00
31/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	5323	5	5	5	0.00
31/01/2012	R207 On 03-May-12	7.45	Call	Bond Future	916	1	1	1	2,400.00
31/01/2012	R207 On 03-May-12	7.65	Call	Bond Future	1362	1	1	1	800.00
31/01/2012	R207 On 03-May-12	8.00	Call	Bond Future	2414	2	2	2	0.00
31/01/2012	R207 On 03-May-12	8.30	Call	Bond Future	3559	4	4	4	0.00
31/01/2012	R207 On 03-May-12	8.30	Put	Bond Future	623	1	1	1	2,400.00
31/01/2012	R207 On 03-May-12	8.00	Put	Bond Future	1114	1	1	1	800.00
31/01/2012	R207 On 03-May-12	7.65	Put	Bond Future	2015	2	2	2	0.00
31/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	260	0	0	0	0.00
31/01/2012	R207 On 03-May-12	7.45	Put	Bond Future	2707	3	3	3	0.00
31/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	205	0	0	0	0.00
31/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	232	0	0	0	0.00
31/01/2012	R207 On 02-August-12			Bond Future	7.84	97.1730	97.1730	97.1730	0.00
31/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5803	6	6	6	0.00
31/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	6002	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
31/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	5606	6	6	6	0.00
31/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1058	1	1	1	0.00
31/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	943	1	1	1	0.00
31/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	999	1	1	1	0.00
31/01/2012	R207 On 01-November-12			Bond Future	7.91	98.6727	98.6727	98.6727	0.00
31/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	4390	4	4	4	0.00
31/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	4233	4	4	4	0.00
31/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	4549	5	5	5	0.00
31/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	2504	3	3	3	0.00
31/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	2704	3	3	3	0.00
31/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	2603	3	3	3	0.00
31/01/2012	R207 On 07-February-13			Bond Future	7.97	96.7563	96.7563	96.7563	0.00
31/01/2012	R207 On 07-February-13	8.25	Call	Bond Future	1400	1	1	1	0.00
31/01/2012	R207 On 07-February-13	8.20	Call	Bond Future	1148	1	1	1	0.00
31/01/2012	R207 On 07-February-13	8.30	Call	Bond Future	1651	2	2	2	0.00
31/01/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R208 On 02-February-12			Bond Future	7.72	96.0800	96.0800	96.0800	8,905.00
31/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	7521	8	8	8	0.00
31/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	7800	8	8	8	0.00
31/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	7241	7	7	7	0.00
31/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	0	0	0	0	2,880.00
31/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	151	0	0	0	960.00
31/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	1091	1	1	1	0.00
31/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	4959	5	5	5	0.00
31/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
31/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	5	0	0	0	960.00
31/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	300	0	0	0	0.00
31/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	1722	2	2	2	0.00
31/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R208 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
31/01/2012	R208 On 03-May-12			Bond Future	7.80	94.0316	94.0376	94.0316	9,269.00
31/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	7053	7	7	7	0.00
31/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	7310	7	7	7	0.00
31/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	6795	7	7	7	0.00
31/01/2012	R208 On 03-May-12	7.50	Call	Bond Future	968	1	1	1	3,000.00
31/01/2012	R208 On 03-May-12	7.70	Call	Bond Future	1456	1	1	1	1,000.00
31/01/2012	R208 On 03-May-12	8.05	Call	Bond Future	2609	3	3	3	0.00
31/01/2012	R208 On 03-May-12	8.35	Call	Bond Future	3862	4	4	4	0.00
31/01/2012	R208 On 03-May-12	8.35	Put	Bond Future	607	1	1	1	3,000.00
31/01/2012	R208 On 03-May-12	8.05	Put	Bond Future	1115	1	1	1	1,000.00
31/01/2012	R208 On 03-May-12	7.70	Put	Bond Future	2071	2	2	2	0.00
31/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	146	0	0	0	0.00
31/01/2012	R208 On 03-May-12	7.50	Put	Bond Future	2815	3	3	3	0.00
31/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	111	0	0	0	0.00
31/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	128	0	0	0	0.00
31/01/2012	R208 On 02-August-12			Bond Future	7.87	95.4583	95.4583	95.4583	0.00
31/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	6178	6	6	6	0.00
31/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5967	6	6	6	0.00
31/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	6392	6	6	6	0.00
31/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1064	1	1	1	0.00
31/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1191	1	1	1	0.00
31/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1126	1	1	1	0.00
31/01/2012	R208 On 01-November-12			Bond Future	7.93	93.5335	93.5335	93.5335	0.00
31/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	4498	5	4	5	0.00
31/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4672	5	5	5	0.00
31/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	4334	4	4	4	0.00
31/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	2797	3	3	3	0.00
31/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	2572	3	3	3	0.00
31/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	2679	3	3	3	0.00
31/01/2012	R208 On 07-February-13			Bond Future	7.99	95.1689	95.1746	95.1689	0.00
31/01/2012	R208 On 07-February-13	8.00	Call	Bond Future	51	0	0	0	0.00
31/01/2012	R208 On 07-February-13	8.05	Call	Bond Future	331	0	0	0	0.00
31/01/2012	R208 On 07-February-13	7.95	Call	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
31/01/2012	R208 On 07-February-13	7.95	Put	Bond Future	231	0	0	0	0.00
31/01/2012	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R209 On 02-February-12			Bond Future	8.61	78.5077	78.3933	78.5077	1,199.00
31/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	3096	3	3	3	0.00
31/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2713	3	3	3	0.00
31/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	3476	4	3	4	0.00
31/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
31/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R209 On 03-May-12			Bond Future	8.68	76.4629	76.3500	76.4629	2,042.00
31/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	4013	4	4	4	0.00
31/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3766	4	4	4	0.00
31/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	4266	4	4	4	0.00
31/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	1346	1	1	1	0.00
31/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	1609	2	2	2	0.00
31/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	1473	1	1	1	0.00
31/01/2012	R209 On 02-August-12			Bond Future	8.74	77.6269	77.5073	77.6269	0.00
31/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	6404	6	6	6	0.00
31/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	6648	7	7	7	0.00
31/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	6164	6	6	6	0.00
31/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	2602	3	3	3	0.00
31/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	2355	2	2	2	0.00
31/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	2475	2	2	2	0.00
31/01/2012	R209 On 01-November-12			Bond Future	8.79	75.6835	75.5575	75.6835	0.00
31/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5866	6	6	6	0.00
31/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	5662	6	6	6	0.00
31/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	6083	6	6	6	0.00
31/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	4110	4	4	4	0.00
31/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	4450	4	4	4	0.00
31/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	4272	4	4	4	0.00
31/01/2012	R209 On 07-February-13			Bond Future	8.85	77.0077	76.8752	77.0077	0.00
31/01/2012	R209 On 07-February-13	9.00	Call	Bond Future	1138	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
31/01/2012	R209 On 07-February-13	8.95	Call	Bond Future	756	1	1	1	0.00
31/01/2012	R209 On 07-February-13	9.05	Call	Bond Future	1516	2	2	2	0.00
31/01/2012	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R210 On 02-February-12			Bond Future	139.70	139.8852	139.7022	139.8852	20.00
31/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8702	9	9	9	0.00
31/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8652	9	9	9	0.00
31/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	8752	9	9	9	0.00
31/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R210 On 03-May-12			Bond Future	139.90	140.0892	139.9034	140.0892	735.00
31/01/2012	R210 On 03-May-12	139.00	Call	Bond Future	903	1	1	1	0.00
31/01/2012	R210 On 03-May-12	139.05	Call	Bond Future	853	1	1	1	0.00
31/01/2012	R210 On 03-May-12	138.95	Call	Bond Future	953	1	1	1	0.00
31/01/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R211 On 02-February-12			Bond Future	116.65	116.6547	116.6502	116.6547	0.00
31/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6150	6	6	6	0.00
31/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6200	6	6	6	0.00
31/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6100	6	6	6	0.00
31/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R211 On 03-May-12			Bond Future	118.29	118.2904	118.2856	118.2904	480.00
31/01/2012	R211 On 03-May-12	118.20	Call	Bond Future	86	0	0	0	0.00
31/01/2012	R211 On 03-May-12	118.15	Call	Bond Future	136	0	0	0	0.00
31/01/2012	R211 On 03-May-12	118.25	Call	Bond Future	36	0	0	0	0.00
31/01/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R211 On 03-May-12	118.15	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
31/01/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R212 On 02-February-12			Bond Future	114.48	114.4822	114.4816	114.4822	0.00
31/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5982	6	6	6	0.00
31/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5932	6	6	6	0.00
31/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	6032	6	6	6	0.00
31/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R212 On 03-May-12			Bond Future	116.09	116.0876	116.0865	116.0876	2,777.00
31/01/2012	R212 On 03-May-12	115.30	Call	Bond Future	787	1	1	1	0.00
31/01/2012	R212 On 03-May-12	115.35	Call	Bond Future	737	1	1	1	0.00
31/01/2012	R212 On 03-May-12	115.25	Call	Bond Future	837	1	1	1	0.00
31/01/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R213 On 02-February-12			Bond Future	8.59	88.3936	88.2697	88.3936	487.00
31/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	3255	3	3	3	0.00
31/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	3643	4	4	4	0.00
31/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2865	3	3	3	0.00
31/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
31/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R213 On 03-May-12			Bond Future	8.67	86.0940	85.9718	86.0940	92.00
31/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	5474	6	5	6	0.00
31/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	5761	6	6	6	0.00
31/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	5191	5	5	5	0.00
31/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	1016	1	1	1	0.00
31/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	837	1	1	1	0.00
31/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	923	1	1	1	0.00
31/01/2012	R213 On 02-August-12			Bond Future	8.73	87.3972	87.2767	87.3972	0.00
31/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	6526	7	7	7	0.00
31/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	6775	7	7	7	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
31/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	6279	6	6	6	0.00
31/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	2629	3	3	3	0.00
31/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	2378	2	2	2	0.00
31/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	2501	2	3	2	0.00
31/01/2012	R213 On 01-November-12			Bond Future	8.80	85.2067	85.0799	85.2067	0.00
31/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5935	6	6	6	0.00
31/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	6157	6	6	6	0.00
31/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	5727	6	6	6	0.00
31/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	4520	4	5	4	0.00
31/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	4181	4	4	4	0.00
31/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	4342	4	4	4	0.00
31/01/2012	R213 On 07-February-13			Bond Future	8.86	86.7009	86.5680	86.7009	0.00
31/01/2012	R213 On 07-February-13	9.00	Call	Bond Future	1067	1	1	1	0.00
31/01/2012	R213 On 07-February-13	9.05	Call	Bond Future	1449	2	1	2	0.00
31/01/2012	R213 On 07-February-13	8.95	Call	Bond Future	683	1	1	1	0.00
31/01/2012	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2012	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00