



Derivatives Weekly Statistics Report

From: 20/02/2012 To: 23/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	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
20/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	AL7T On 03-May-12			Index Future	424.98	424.6410	424.9820	424.6410	16.00
20/02/2012	AL7T On 02-August-12			Index Future	431.32	430.9880	431.3180	430.9880	0.00
20/02/2012	ALBI On 03-May-12			Index Future	386.76	386.3700	386.7620	386.3700	906.00
20/02/2012	ALBI On 02-August-12			Index Future	392.53	392.1450	392.5280	392.1450	118.00
20/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CAAN On 30-March-12			Can-Do Future	0.06	0.0798	0.0635	0.0798	0.00
20/02/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1656	0.1817	0.1656	100,000.00
20/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0207	0.0207	0.0207	12,500.00
20/02/2012	CAAV On 29-February-12			Can-Do Future	0.09	0.0697	0.0861	0.0697	12,987.00
20/02/2012	CAAW On 20-April-12			Any day expiry	7.74	7.7964	7.7405	7.7964	0.00
20/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	101	0	0	0	0.00
20/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	91	0	0	0	0.00
20/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	111	0	0	0	0.00
20/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	421	0	0	0	0.00
20/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	501	0	1	0	0.00
20/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	461	0	0	0	0.00
20/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0647	0.0538	0.0647	12,500.00
20/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0700	0.0611	0.0700	12,500.00
20/02/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0892	0.0806	0.0892	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	DAAA On 29-March-12			Any day expiry	7.72	7.7719	7.7162	7.7719	0.00
20/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	102	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	116	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	89	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	323	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	250	0	0	0	0.00
20/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	286	0	0	0	0.00
20/02/2012	GOVI On 03-May-12			GOVI	387.68	387.3070	387.6750	387.3070	215.00
20/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	56750	5	6	5	0.00
20/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	56650	5	6	5	0.00
20/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	56850	5	6	5	0.00
20/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12			GOVI	393.45	393.0960	393.4540	393.0960	0.00
20/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	34540	3	3	3	0.00
20/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	34440	3	3	3	0.00
20/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	34640	3	3	3	0.00
20/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
20/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2012	IGOV On 03-May-12			Index Future	169.97	169.9120	169.9720	169.9120	515.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	IGOV On 02-August-12			Index Future	172.51	172.4510	172.5060	172.4510	0.00
20/02/2012	ILBI On 03-May-12			Index Future	461.05	461.0500	461.0500	461.0500	0.00
20/02/2012	ILBI On 02-August-12			Index Future	469.57	469.5700	469.5700	469.5700	152.00
20/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
20/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
20/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
20/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	2,890.00
20/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	0.00
20/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	0.00
20/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	44,760.00
20/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.86	94.1300	94.1400	94.1300	940.00
20/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.00	93.9700	94.0000	93.9700	790.00
20/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.8100	93.8400	93.8100	1,250.00
20/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.6300	93.6600	93.6300	1,700.00
20/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.53	93.4300	93.4700	93.4300	1,500.00
20/02/2012	R157 On 03-May-12			Bond Future	6.65	122.2143	122.2510	122.2143	10,835.00
20/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5189	5	5	5	0.00
20/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5346	5	5	5	0.00
20/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5032	5	5	5	0.00
20/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	202	0	0	0	1,500.00
20/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	455	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
20/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	865	1	1	1	0.00
20/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	529	1	1	1	1,500.00
20/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	953	1	1	1	1,500.00
20/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
20/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1541	2	2	2	0.00
20/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
20/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
20/02/2012	R157 On 02-August-12			Bond Future	6.70	124.0408	124.0747	124.0408	0.00
20/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4071	4	4	4	0.00
20/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3940	4	4	4	0.00
20/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4203	4	4	4	0.00
20/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	144	0	0	0	0.00
20/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	176	0	0	0	0.00
20/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	159	0	0	0	0.00
20/02/2012	R157 On 01-November-12			Bond Future	6.75	119.1551	119.1920	119.1551	0.00
20/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1801	2	2	2	0.00
20/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1717	2	2	2	0.00
20/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1887	2	2	2	0.00
20/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1037	1	1	1	0.00
20/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1149	1	1	1	0.00
20/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1092	1	1	1	0.00
20/02/2012	R157 On 07-February-13			Bond Future	6.78	121.2504	121.2812	121.2504	0.00
20/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1460	1	1	1	0.00
20/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1528	2	2	2	0.00
20/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1396	1	1	1	0.00
20/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1594	2	2	2	0.00
20/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1469	1	1	1	0.00
20/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1529	2	2	2	0.00
20/02/2012	R186 On 03-May-12			Bond Future	8.27	122.5728	122.7248	122.5728	28,056.00
20/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7223	7	7	7	0.00
20/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7598	7	8	7	0.00
20/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6853	7	7	7	0.00
20/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1149	1	1	1	2,250.00

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20/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2248	2	2	2	750.00
20/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3822	4	4	4	0.00
20/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6128	6	6	6	0.00
20/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	758	1	1	1	2,250.00
20/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1627	2	2	2	750.00
20/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2878	3	3	3	0.00
20/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	598	1	1	1	0.00
20/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4703	5	5	5	0.00
20/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	469	1	0	1	0.00
20/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	530	1	1	1	0.00
20/02/2012	R186 On 02-August-12			Bond Future	8.34	119.1207	119.2699	119.1207	0.00
20/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6987	7	7	7	0.00
20/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7270	7	7	7	0.00
20/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4458	4	4	4	8,750.00
20/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6489	6	6	6	0.00
20/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6709	7	7	7	0.00
20/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2265	2	2	2	276.00
20/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2575	3	3	3	43.00
20/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	7043	7	7	7	0.00
20/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3170	3	3	3	43.00
20/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8121	8	8	8	0.00
20/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3371	3	3	3	0.00
20/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5255	5	5	5	0.00
20/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3511	4	4	4	276.00
20/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8814	9	9	9	0.00
20/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3042	3	3	3	0.00
20/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3203	3	3	3	0.00
20/02/2012	R186 On 01-November-12			Bond Future	8.40	120.9624	121.1181	120.9624	0.00
20/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7684	8	8	8	0.00
20/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7946	8	8	8	0.00
20/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7425	7	7	7	0.00
20/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4720	5	5	5	0.00
20/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4359	4	4	4	0.00

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20/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4537	5	5	5	0.00
20/02/2012	R186 On 07-February-13			Bond Future	8.46	117.7894	117.9422	117.7894	0.00
20/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7078	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6855	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7312	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6533	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6972	7	7	7	0.00
20/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6746	7	7	7	0.00
20/02/2012	R189 On 03-May-12			Bond Future	215.46	215.4853	215.4649	215.4853	0.00
20/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	465	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	415	0	0	0	0.00
20/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	515	1	1	1	0.00
20/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12			Bond Future	252.06	252.0705	252.0636	252.0705	1,005.00
20/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1064	1	1	1	0.00
20/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1014	1	1	1	0.00
20/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1114	1	1	1	0.00
20/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12			Bond Future	6.10	109.6197	109.6470	109.6197	968.00
20/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4009	4	4	4	0.00
20/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3890	4	4	4	0.00
20/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4127	4	4	4	0.00
20/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
20/02/2012	R201 On 02-August-12			Bond Future	6.10	106.8517	106.8720	106.8517	0.00
20/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3159	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
20/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3059	3	3	3	0.00
20/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3260	3	3	3	0.00
20/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	58	0	0	0	0.00
20/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	74	0	0	0	0.00
20/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	66	0	0	0	0.00
20/02/2012	R201 On 01-November-12			Bond Future	6.08	108.5060	108.5324	108.5060	0.00
20/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1417	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1351	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1484	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	533	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	601	1	1	1	0.00
20/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	566	1	1	1	0.00
20/02/2012	R201 On 07-February-13			Bond Future	6.00	105.9965	106.0179	105.9965	0.00
20/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1189	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1242	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1137	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	782	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	710	1	1	1	0.00
20/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	745	1	1	1	0.00
20/02/2012	R202 On 03-May-12			Bond Future	187.47	187.4774	187.4730	187.4774	36,952.00
20/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2577	3	3	3	0.00
20/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2477	2	2	2	0.00
20/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2527	3	3	3	0.00
20/02/2012	R203 On 03-May-12			Bond Future	7.22	105.6980	105.6980	105.6980	3,536.00
20/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6614	7	7	7	0.00
20/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6820	7	7	7	0.00
20/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6408	6	6	6	0.00
20/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	607	1	1	1	4,200.00
20/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2811	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
20/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	884	1	1	1	1,400.00
20/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1644	2	2	2	0.00
20/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	620	1	1	1	1,400.00
20/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	246	0	0	0	4,200.00
20/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1204	1	1	1	0.00
20/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	0	0	0.00
20/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1607	2	2	2	0.00
20/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	6	0	0	0	0.00
20/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	0	0	0.00
20/02/2012	R203 On 02-August-12			Bond Future	7.29	107.2795	107.2752	107.2795	0.00
20/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5478	5	5	5	0.00
20/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5648	6	6	6	0.00
20/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5309	5	5	5	0.00
20/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	454	0	0	0	0.00
20/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	389	0	0	0	0.00
20/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	421	0	0	0	0.00
20/02/2012	R203 On 01-November-12			Bond Future	7.35	104.7783	104.7783	104.7783	0.00
20/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3237	3	3	3	0.00
20/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3365	3	3	3	0.00
20/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3111	3	3	3	0.00
20/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1696	2	2	2	0.00
20/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1546	2	2	2	0.00
20/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1620	2	2	2	0.00
20/02/2012	R203 On 07-February-13			Bond Future	7.41	106.6199	106.6160	106.6199	0.00
20/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1128	1	1	1	0.00
20/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1188	1	1	1	0.00
20/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1073	1	1	1	0.00
20/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4914	5	5	5	0.00
20/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4622	5	5	5	0.00
20/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4766	5	5	5	0.00
20/02/2012	R204 On 03-May-12			Bond Future	7.52	105.4505	105.4766	105.4505	3,150.00
20/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6206	6	6	6	0.00
20/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6439	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
20/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	322	0	0	0	550.00
20/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1960	2	2	2	0.00
20/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5973	6	6	6	0.00
20/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	52	0	0	0	0.00
20/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3098	3	3	3	0.00
20/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	784	1	1	1	550.00
20/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	0	0	0.00
20/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	43	0	0	0	0.00
20/02/2012	R204 On 02-August-12			Bond Future	7.60	102.9940	103.0192	102.9940	0.00
20/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5271	5	5	5	0.00
20/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5086	5	5	5	0.00
20/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5457	5	5	5	0.00
20/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	790	1	1	1	0.00
20/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	896	1	1	1	0.00
20/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	842	1	1	1	0.00
20/02/2012	R204 On 01-November-12			Bond Future	7.66	104.5911	104.6203	104.5911	0.00
20/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3784	4	4	4	0.00
20/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3642	4	4	4	0.00
20/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3930	4	4	4	0.00
20/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2073	2	2	2	0.00
20/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2262	2	2	2	0.00
20/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2166	2	2	2	0.00
20/02/2012	R204 On 07-February-13			Bond Future	7.73	102.3875	102.4156	102.3875	0.00
20/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3974	4	4	4	0.00
20/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3840	4	4	4	0.00
20/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4109	4	4	4	0.00
20/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2612	3	3	3	0.00
20/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2804	3	3	3	0.00
20/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2707	3	3	3	0.00
20/02/2012	R206 On 03-May-12			Bond Future	6.01	104.6813	104.6990	104.6813	300.00
20/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2366	2	2	2	0.00
20/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2444	2	2	2	0.00
20/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2288	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
20/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 02-August-12			Bond Future	6.00	102.4816	102.4953	102.4816	0.00
20/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1744	2	2	2	0.00
20/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1806	2	2	2	0.00
20/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1682	2	2	2	0.00
20/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	51	0	0	0	0.00
20/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	40	0	0	0	0.00
20/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	46	0	0	0	0.00
20/02/2012	R206 On 01-November-12			Bond Future	5.93	104.0709	104.0859	104.0709	0.00
20/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	532	1	1	1	0.00
20/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	564	1	1	1	0.00
20/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	501	0	1	0	0.00
20/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	481	0	0	0	0.00
20/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	430	0	0	0	0.00
20/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	455	0	0	0	0.00
20/02/2012	R206 On 07-February-13			Bond Future	5.73	102.1295	102.1412	102.1295	0.00
20/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	587	1	1	1	0.00
20/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	614	1	1	1	0.00
20/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	561	1	1	1	0.00
20/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	365	0	0	0	0.00
20/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	328	0	0	0	0.00
20/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	346	0	0	0	0.00
20/02/2012	R207 On 03-May-12			Bond Future	7.76	99.2924	99.3204	99.2924	24,915.00
20/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5464	5	5	5	0.00
20/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5705	6	6	6	0.00
20/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5222	5	5	5	0.00
20/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	691	1	1	1	2,400.00
20/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1115	1	1	1	800.00
20/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2185	2	2	2	0.00
20/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3380	3	3	3	0.00
20/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	433	0	0	0	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	873	1	1	1	800.00
20/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1757	2	2	2	0.00
20/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	0	0	0.00
20/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2471	3	2	3	0.00
20/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	109	0	0	0	0.00
20/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	129	0	0	0	0.00
20/02/2012	R207 On 02-August-12			Bond Future	7.84	97.1349	97.1621	97.1349	0.00
20/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5759	6	6	6	0.00
20/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5563	6	6	6	0.00
20/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5957	6	6	6	0.00
20/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	909	1	1	1	0.00
20/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1025	1	1	1	0.00
20/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	966	1	1	1	0.00
20/02/2012	R207 On 01-November-12			Bond Future	7.91	98.6410	98.6727	98.6410	0.00
20/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4228	4	4	4	0.00
20/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4074	4	4	4	0.00
20/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4384	4	4	4	0.00
20/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2339	2	2	2	0.00
20/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2545	3	3	3	0.00
20/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2441	2	2	2	0.00
20/02/2012	R207 On 07-February-13			Bond Future	7.97	96.7307	96.7563	96.7307	0.00
20/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4464	4	4	4	0.00
20/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4319	4	4	4	0.00
20/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4610	5	5	5	0.00
20/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2959	3	3	3	0.00
20/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3171	3	3	3	0.00
20/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3064	3	3	3	0.00
20/02/2012	R208 On 03-May-12			Bond Future	7.85	93.7231	93.7593	93.7231	9,194.00
20/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6730	7	7	7	0.00
20/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6991	7	7	7	0.00
20/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6468	6	6	6	0.00
20/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	683	1	1	1	3,000.00
20/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1117	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2219	2	2	2	0.00
20/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3478	3	3	3	0.00
20/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	502	1	1	1	3,000.00
20/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1003	1	1	1	1,000.00
20/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2010	2	2	2	0.00
20/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	97	0	0	0	0.00
20/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2809	3	3	3	0.00
20/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	70	0	0	0	0.00
20/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	83	0	0	0	0.00
20/02/2012	R208 On 02-August-12			Bond Future	7.92	95.1276	95.1571	95.1276	0.00
20/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5927	6	6	6	0.00
20/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6135	6	6	6	0.00
20/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5722	6	6	6	0.00
20/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1247	1	1	1	0.00
20/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1109	1	1	1	0.00
20/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1176	1	1	1	0.00
20/02/2012	R208 On 01-November-12			Bond Future	7.98	93.2051	93.2396	93.2051	0.00
20/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4390	4	4	4	0.00
20/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4555	5	5	5	0.00
20/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4228	4	4	4	0.00
20/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2985	3	3	3	0.00
20/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2748	3	3	3	0.00
20/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2865	3	3	3	0.00
20/02/2012	R208 On 07-February-13			Bond Future	8.05	94.8379	94.8715	94.8379	0.00
20/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3965	4	4	4	0.00
20/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4109	4	4	4	0.00
20/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3828	4	4	4	0.00
20/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4362	4	4	4	0.00
20/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4081	4	4	4	0.00
20/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4217	4	4	4	0.00
20/02/2012	R209 On 03-May-12			Bond Future	8.74	75.7259	75.8532	75.7259	2,042.00
20/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3435	3	3	3	0.00
20/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3193	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
20/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3686	4	4	4	0.00
20/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1263	1	1	1	0.00
20/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1533	2	2	2	0.00
20/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1392	1	1	1	0.00
20/02/2012	R209 On 02-August-12			Bond Future	8.80	76.8589	76.9848	76.8589	0.00
20/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6222	6	6	6	0.00
20/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5995	6	6	6	0.00
20/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6452	6	6	6	0.00
20/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2681	3	3	3	0.00
20/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2955	3	3	3	0.00
20/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2815	3	3	3	0.00
20/02/2012	R209 On 01-November-12			Bond Future	8.86	74.9010	75.0331	74.9010	0.00
20/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5888	6	6	6	0.00
20/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5693	6	6	6	0.00
20/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6091	6	6	6	0.00
20/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4643	5	5	5	0.00
20/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5005	5	5	5	0.00
20/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4819	5	5	5	0.00
20/02/2012	R209 On 07-February-13			Bond Future	8.92	76.2185	76.3491	76.2185	0.00
20/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6559	7	7	7	0.00
20/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6370	6	6	6	0.00
20/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6755	7	7	7	0.00
20/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5765	6	6	6	0.00
20/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6140	6	6	6	0.00
20/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5948	6	6	6	0.00
20/02/2012	R210 On 03-May-12			Bond Future	139.24	139.2452	139.2421	139.2452	840.00
20/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	242	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	192	0	0	0	0.00
20/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	292	0	0	0	0.00
20/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.00	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
20/02/2012	R211 On 03-May-12			Bond Future	118.40	118.4062	118.3988	118.4062	480.00
20/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	199	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	249	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	149	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12			Bond Future	115.96	115.8576	115.9550	115.8576	2,842.00
20/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	655	1	1	1	0.00
20/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	605	1	1	1	0.00
20/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	705	1	1	1	0.00
20/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R213 On 03-May-12			Bond Future	8.69	85.6878	85.8175	85.6878	995.00
20/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5143	5	5	5	0.00
20/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5438	5	5	5	0.00
20/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4852	5	5	5	0.00
20/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	831	1	1	1	0.00
20/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	668	1	1	1	0.00
20/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	746	1	1	1	0.00
20/02/2012	R213 On 02-August-12			Bond Future	8.75	86.9725	87.1004	86.9725	0.00
20/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6593	7	7	7	0.00
20/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6833	7	7	7	0.00
20/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6355	6	6	6	0.00
20/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2881	3	3	3	0.00
20/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2613	3	3	3	0.00
20/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2744	3	3	3	0.00
20/02/2012	R213 On 01-November-12			Bond Future	8.82	84.7797	84.9138	84.7797	0.00
20/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6112	6	6	6	0.00
20/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6322	6	6	6	0.00
20/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5909	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
20/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4868	5	5	5	0.00
20/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4512	5	5	5	0.00
20/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4685	5	5	5	0.00
20/02/2012	R213 On 07-February-13			Bond Future	8.88	86.2643	86.3965	86.2643	0.00
20/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6725	7	7	7	0.00
20/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6927	7	7	7	0.00
20/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6530	6	7	6	0.00
20/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6019	6	6	6	0.00
20/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5649	6	6	6	0.00
20/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5829	6	6	6	0.00
21/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	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
21/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	AL7T On 03-May-12			Index Future	424.18	424.9820	424.1810	424.9820	16.00
21/02/2012	AL7T On 02-August-12			Index Future	430.50	431.3180	430.4980	431.3180	0.00
21/02/2012	ALBI On 03-May-12			Index Future	386.17	386.7620	386.1680	386.7620	906.00
21/02/2012	ALBI On 02-August-12			Index Future	391.92	392.5280	391.9190	392.5280	118.00
21/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CAAN On 30-March-12			Can-Do Future	0.07	0.0635	0.0676	0.0635	0.00
21/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1817	0.1659	0.1817	100,000.00
21/02/2012	CAAT On 29-February-12			Can-Do Future	0.01	0.0207	0.0106	0.0207	12,500.00
21/02/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0861	0.0567	0.0861	12,987.00
21/02/2012	CAAW On 20-April-12			Any day expiry	7.79	7.7405	7.7872	7.7405	0.00
21/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	106	0	0	0	0.00
21/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	118	0	0	0	0.00
21/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	96	0	0	0	0.00
21/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	459	1	0	1	0.00
21/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	381	0	0	0	0.00
21/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	419	0	0	0	0.00
21/02/2012	CAAX On 30-March-12			Can-Do Future	0.06	0.0538	0.0560	0.0538	12,500.00
21/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0611	0.0639	0.0611	12,500.00
21/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0806	0.0893	0.0806	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	DAAA On 29-March-12			Any day expiry	7.76	7.7162	7.7624	7.7162	0.00
21/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	109	0	0	0	0.00
21/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	95	0	0	0	0.00
21/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	125	0	0	0	0.00
21/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	213	0	0	0	0.00
21/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	283	0	0	0	0.00
21/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	247	0	0	0	0.00
21/02/2012	GOVI On 03-May-12			GOVI	387.13	387.6750	387.1330	387.6750	215.00
21/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	51330	6	5	6	0.00
21/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	51230	6	5	6	0.00
21/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	51430	6	5	6	0.00
21/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 02-August-12			GOVI	392.90	393.4540	392.8980	393.4540	0.00
21/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	28980	3	3	3	0.00
21/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	28880	3	3	3	0.00
21/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	29080	3	3	3	0.00
21/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
21/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2012	IGOV On 03-May-12			Index Future	170.39	169.9720	170.3890	169.9720	515.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	IGOV On 02-August-12			Index Future	172.93	172.5060	172.9270	172.5060	0.00
21/02/2012	ILBI On 03-May-12			Index Future	461.15	461.0500	461.1470	461.0500	0.00
21/02/2012	ILBI On 02-August-12			Index Future	469.65	469.5700	469.6480	469.5700	152.00
21/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
21/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
21/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
21/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	2,890.00
21/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3200	94.3100	94.3200	0.00
21/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.2900	94.2900	94.2900	0.00
21/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.76	94.2600	94.2400	94.2600	44,760.00
21/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.88	94.1400	94.1200	94.1400	940.00
21/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.03	94.0000	93.9700	94.0000	790.00
21/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.20	93.8400	93.8000	93.8400	1,250.00
21/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.37	93.6600	93.6300	93.6600	1,700.00
21/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.56	93.4700	93.4400	93.4700	1,500.00
21/02/2012	R157 On 03-May-12			Bond Future	6.68	122.2510	122.1644	122.2510	10,935.00
21/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5102	5	5	5	0.00
21/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5259	5	5	5	0.00
21/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4945	5	5	5	0.00
21/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	811	1	1	1	0.00
21/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	181	0	0	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	418	0	0	0	0.00
21/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1002	1	1	1	1,500.00
21/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	562	1	1	1	1,500.00
21/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
21/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1606	2	2	2	0.00
21/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
21/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
21/02/2012	R157 On 02-August-12			Bond Future	6.73	124.0747	123.9853	124.0747	0.00
21/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3989	4	4	4	0.00
21/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4121	4	4	4	0.00
21/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3859	4	4	4	0.00
21/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	184	0	0	0	0.00
21/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	151	0	0	0	0.00
21/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	167	0	0	0	0.00
21/02/2012	R157 On 01-November-12			Bond Future	6.78	119.1920	119.0985	119.1920	0.00
21/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1744	2	2	2	0.00
21/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1828	2	2	2	0.00
21/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1661	2	2	2	0.00
21/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1186	1	1	1	0.00
21/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1072	1	1	1	0.00
21/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1129	1	1	1	0.00
21/02/2012	R157 On 07-February-13			Bond Future	6.81	121.2812	121.1863	121.2812	0.00
21/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1411	1	1	1	0.00
21/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1478	2	1	2	0.00
21/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1348	1	1	1	0.00
21/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1641	2	2	2	0.00
21/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1514	1	2	1	0.00
21/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1575	2	2	2	0.00
21/02/2012	R186 On 03-May-12			Bond Future	8.28	122.7248	122.5918	122.7248	28,056.00
21/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7100	7	7	7	0.00
21/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7473	8	7	8	0.00
21/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6731	7	7	7	0.00
21/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1095	1	1	1	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
21/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6009	6	6	6	0.00
21/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2168	2	2	2	750.00
21/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3721	4	4	4	0.00
21/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1659	2	2	2	750.00
21/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	772	1	1	1	2,250.00
21/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2931	3	3	3	0.00
21/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	609	1	1	1	0.00
21/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4782	5	5	5	0.00
21/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	477	0	0	0	0.00
21/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	540	1	1	1	0.00
21/02/2012	R186 On 02-August-12			Bond Future	8.35	119.2699	119.1300	119.2699	0.00
21/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6884	7	7	7	0.00
21/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7165	7	7	7	0.00
21/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6607	7	7	7	0.00
21/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4374	4	4	4	8,750.00
21/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6389	6	6	6	0.00
21/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2514	3	3	3	43.00
21/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6939	7	7	7	0.00
21/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2209	2	2	2	276.00
21/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8200	8	8	8	0.00
21/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3206	3	3	3	43.00
21/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3550	4	4	4	276.00
21/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8897	9	9	9	0.00
21/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3409	3	3	3	0.00
21/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5311	5	5	5	0.00
21/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3077	3	3	3	0.00
21/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3240	3	3	3	0.00
21/02/2012	R186 On 01-November-12			Bond Future	8.42	121.1181	120.9716	121.1181	0.00
21/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7584	8	8	8	0.00
21/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7326	7	7	7	0.00
21/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7844	8	8	8	0.00
21/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4404	4	4	4	0.00
21/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4768	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
21/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4584	5	5	5	0.00
21/02/2012	R186 On 07-February-13			Bond Future	8.48	117.9422	117.7984	117.9422	0.00
21/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6992	7	7	7	0.00
21/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7224	7	7	7	0.00
21/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6769	7	7	7	0.00
21/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7030	7	7	7	0.00
21/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6589	7	7	7	0.00
21/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6804	7	7	7	0.00
21/02/2012	R189 On 03-May-12			Bond Future	215.45	215.4649	215.4494	215.4649	0.00
21/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	449	0	0	0	0.00
21/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	399	0	0	0	0.00
21/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	499	1	0	1	0.00
21/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R197 On 03-May-12			Bond Future	253.44	252.0636	253.4448	252.0636	1,005.00
21/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2445	1	2	1	0.00
21/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2395	1	2	1	0.00
21/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2495	1	2	1	0.00
21/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 03-May-12			Bond Future	6.10	109.6470	109.6346	109.6470	968.00
21/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3996	4	4	4	0.00
21/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4114	4	4	4	0.00
21/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3878	4	4	4	0.00
21/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 02-August-12			Bond Future	6.11	106.8720	106.8584	106.8720	0.00
21/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3146	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
21/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3247	3	3	3	0.00
21/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3045	3	3	3	0.00
21/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	74	0	0	0	0.00
21/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	59	0	0	0	0.00
21/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	66	0	0	0	0.00
21/02/2012	R201 On 01-November-12			Bond Future	6.09	108.5324	108.5162	108.5324	0.00
21/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1404	1	1	1	0.00
21/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1472	1	1	1	0.00
21/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1339	1	1	1	0.00
21/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	605	1	1	1	0.00
21/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	537	1	1	1	0.00
21/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	569	1	1	1	0.00
21/02/2012	R201 On 07-February-13			Bond Future	6.01	106.0179	106.0018	106.0179	0.00
21/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1178	1	1	1	0.00
21/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1127	1	1	1	0.00
21/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1231	1	1	1	0.00
21/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	715	1	1	1	0.00
21/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	788	1	1	1	0.00
21/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	751	1	1	1	0.00
21/02/2012	R202 On 03-May-12			Bond Future	187.47	187.4730	187.4730	187.4730	36,952.00
21/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
21/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
21/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
21/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2477	2	2	2	0.00
21/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2577	3	3	3	0.00
21/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2527	3	3	3	0.00
21/02/2012	R203 On 03-May-12			Bond Future	7.25	105.6980	105.5632	105.6980	3,536.00
21/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6480	7	6	7	0.00
21/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6686	7	7	7	0.00
21/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6274	6	6	6	0.00
21/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	554	1	1	1	4,200.00
21/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	817	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1550	2	2	2	0.00
21/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2695	3	3	3	0.00
21/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	265	0	0	0	4,200.00
21/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	661	1	1	1	1,400.00
21/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1272	1	1	1	0.00
21/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	10	0	0	0	0.00
21/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1689	2	2	2	0.00
21/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	7	0	0	0	0.00
21/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	8	0	0	0	0.00
21/02/2012	R203 On 02-August-12			Bond Future	7.32	107.2752	107.1375	107.2752	0.00
21/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5358	5	5	5	0.00
21/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5191	5	5	5	0.00
21/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5527	6	6	6	0.00
21/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	405	0	0	0	0.00
21/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	474	0	0	0	0.00
21/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	438	0	0	0	0.00
21/02/2012	R203 On 01-November-12			Bond Future	7.39	104.7783	104.6344	104.7783	0.00
21/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3144	3	3	3	0.00
21/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3020	3	3	3	0.00
21/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3270	3	3	3	0.00
21/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1595	2	2	2	0.00
21/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1749	2	2	2	0.00
21/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1671	2	2	2	0.00
21/02/2012	R203 On 07-February-13			Bond Future	7.45	106.6160	106.4678	106.6160	0.00
21/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1082	1	1	1	0.00
21/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1028	1	1	1	0.00
21/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1141	1	1	1	0.00
21/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4723	5	5	5	0.00
21/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5018	5	5	5	0.00
21/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4868	5	5	5	0.00
21/02/2012	R204 On 03-May-12			Bond Future	7.55	105.4766	105.3462	105.4766	3,150.00
21/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6078	6	6	6	0.00
21/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6311	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
21/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5845	6	6	6	0.00
21/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	292	0	0	0	550.00
21/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1868	2	2	2	0.00
21/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	822	1	1	1	550.00
21/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	54	0	0	0	0.00
21/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3198	3	3	3	0.00
21/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	37	0	0	0	0.00
21/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	45	0	0	0	0.00
21/02/2012	R204 On 02-August-12			Bond Future	7.62	103.0192	102.8882	103.0192	0.00
21/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5164	5	5	5	0.00
21/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5349	5	5	5	0.00
21/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4981	5	5	5	0.00
21/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	922	1	1	1	0.00
21/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	813	1	1	1	0.00
21/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	866	1	1	1	0.00
21/02/2012	R204 On 01-November-12			Bond Future	7.69	104.6203	104.4842	104.6203	0.00
21/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3697	4	4	4	0.00
21/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3841	4	4	4	0.00
21/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3557	4	4	4	0.00
21/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2313	2	2	2	0.00
21/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2121	2	2	2	0.00
21/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2215	2	2	2	0.00
21/02/2012	R204 On 07-February-13			Bond Future	7.76	102.4156	102.2754	102.4156	0.00
21/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3888	4	4	4	0.00
21/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4022	4	4	4	0.00
21/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3757	4	4	4	0.00
21/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2861	3	3	3	0.00
21/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2665	3	3	3	0.00
21/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2761	3	3	3	0.00
21/02/2012	R206 On 03-May-12			Bond Future	6.00	104.6990	104.7087	104.6990	300.00
21/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2376	2	2	2	0.00
21/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2298	2	2	2	0.00
21/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2454	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
21/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R206 On 02-August-12			Bond Future	6.00	102.4953	102.5036	102.4953	0.00
21/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1751	2	2	2	0.00
21/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1689	2	2	2	0.00
21/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1813	2	2	2	0.00
21/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	39	0	0	0	0.00
21/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	50	0	0	0	0.00
21/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	44	0	0	0	0.00
21/02/2012	R206 On 01-November-12			Bond Future	5.93	104.0859	104.0951	104.0859	0.00
21/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	536	1	1	1	0.00
21/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	505	1	1	1	0.00
21/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	568	1	1	1	0.00
21/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	424	0	0	0	0.00
21/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	476	0	0	0	0.00
21/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	450	0	0	0	0.00
21/02/2012	R206 On 07-February-13			Bond Future	5.72	102.1412	102.1484	102.1412	0.00
21/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	591	1	1	1	0.00
21/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	564	1	1	1	0.00
21/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	618	1	1	1	0.00
21/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	325	0	0	0	0.00
21/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	360	0	0	0	0.00
21/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	343	0	0	0	0.00
21/02/2012	R207 On 03-May-12			Bond Future	7.79	99.3204	99.1525	99.3204	24,915.00
21/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	631	1	1	1	2,400.00
21/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3240	3	3	3	0.00
21/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1034	1	1	1	800.00
21/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2068	2	2	2	0.00
21/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5305	5	5	5	0.00
21/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5545	6	6	6	0.00
21/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5065	5	5	5	0.00
21/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	924	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
21/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	461	0	0	0	2,400.00
21/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1844	2	2	2	0.00
21/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	159	0	0	0	0.00
21/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2579	2	3	2	0.00
21/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	117	0	0	0	0.00
21/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	137	0	0	0	0.00
21/02/2012	R207 On 02-August-12			Bond Future	7.87	97.1621	96.9936	97.1621	0.00
21/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5623	6	6	6	0.00
21/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5819	6	6	6	0.00
21/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5429	6	5	6	0.00
21/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1060	1	1	1	0.00
21/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	939	1	1	1	0.00
21/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	998	1	1	1	0.00
21/02/2012	R207 On 01-November-12			Bond Future	7.94	98.6727	98.4984	98.6727	0.00
21/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4117	4	4	4	0.00
21/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4272	4	4	4	0.00
21/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3965	4	4	4	0.00
21/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2611	3	3	3	0.00
21/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2401	2	2	2	0.00
21/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2504	2	3	2	0.00
21/02/2012	R207 On 07-February-13			Bond Future	8.01	96.7563	96.5773	96.7563	0.00
21/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4356	4	4	4	0.00
21/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4500	5	5	5	0.00
21/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4213	4	4	4	0.00
21/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3244	3	3	3	0.00
21/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3028	3	3	3	0.00
21/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3135	3	3	3	0.00
21/02/2012	R208 On 03-May-12			Bond Future	7.88	93.7593	93.5482	93.7593	9,194.00
21/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6526	7	7	7	0.00
21/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6786	7	7	7	0.00
21/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6265	6	6	6	0.00
21/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	614	1	1	1	3,000.00
21/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3306	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
21/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1021	1	1	1	1,000.00
21/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2078	2	2	2	0.00
21/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1073	1	1	1	1,000.00
21/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	541	1	1	1	3,000.00
21/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2125	2	2	2	0.00
21/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	105	0	0	0	0.00
21/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2951	3	3	3	0.00
21/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	76	0	0	0	0.00
21/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	90	0	0	0	0.00
21/02/2012	R208 On 02-August-12			Bond Future	7.95	95.1571	94.9393	95.1571	0.00
21/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5757	6	6	6	0.00
21/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5554	6	6	6	0.00
21/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5963	6	6	6	0.00
21/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1154	1	1	1	0.00
21/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1297	1	1	1	0.00
21/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1224	1	1	1	0.00
21/02/2012	R208 On 01-November-12			Bond Future	8.02	93.2396	93.0156	93.2396	0.00
21/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4253	4	4	4	0.00
21/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4093	4	4	4	0.00
21/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4415	5	4	5	0.00
21/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2832	3	3	3	0.00
21/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3074	3	3	3	0.00
21/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2952	3	3	3	0.00
21/02/2012	R208 On 07-February-13			Bond Future	8.09	94.8715	94.6478	94.8715	0.00
21/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3846	4	4	4	0.00
21/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3711	4	4	4	0.00
21/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3987	4	4	4	0.00
21/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4183	4	4	4	0.00
21/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4469	4	4	4	0.00
21/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4322	4	4	4	0.00
21/02/2012	R209 On 03-May-12			Bond Future	8.78	75.8532	75.4880	75.8532	2,042.00
21/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3186	3	3	3	0.00
21/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3427	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2952	3	3	3	0.00
21/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1657	2	2	2	0.00
21/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1369	1	1	1	0.00
21/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1508	1	2	1	0.00
21/02/2012	R209 On 02-August-12			Bond Future	8.85	76.9848	76.6161	76.9848	0.00
21/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5972	6	6	6	0.00
21/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6197	6	6	6	0.00
21/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5749	6	6	6	0.00
21/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3078	3	3	3	0.00
21/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2795	3	3	3	0.00
21/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2934	3	3	3	0.00
21/02/2012	R209 On 01-November-12			Bond Future	8.91	75.0331	74.6610	75.0331	0.00
21/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5668	6	6	6	0.00
21/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5867	6	6	6	0.00
21/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5477	6	5	6	0.00
21/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5162	5	5	5	0.00
21/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4791	5	5	5	0.00
21/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4971	5	5	5	0.00
21/02/2012	R209 On 07-February-13			Bond Future	8.97	76.3491	75.9660	76.3491	0.00
21/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6338	7	6	7	0.00
21/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6531	7	7	7	0.00
21/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6154	6	6	6	0.00
21/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6307	6	6	6	0.00
21/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5925	6	6	6	0.00
21/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6110	6	6	6	0.00
21/02/2012	R210 On 03-May-12			Bond Future	139.70	139.2421	139.7019	139.2421	840.00
21/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	702	0	1	0	0.00
21/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	752	0	1	0	0.00
21/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	652	0	1	0	0.00
21/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R210 On 03-May-12	139.00	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
21/02/2012	R211 On 03-May-12			Bond Future	118.39	118.3988	118.3940	118.3988	480.00
21/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	194	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	144	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	244	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R212 On 03-May-12			Bond Future	115.95	115.9550	115.9542	115.9550	2,842.00
21/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	654	1	1	1	0.00
21/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	704	1	1	1	0.00
21/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	604	1	1	1	0.00
21/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R213 On 03-May-12			Bond Future	8.71	85.8175	85.6636	85.8175	995.00
21/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5010	5	5	5	0.00
21/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4722	5	5	5	0.00
21/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5303	5	5	5	0.00
21/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	687	1	1	1	0.00
21/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	855	1	1	1	0.00
21/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	767	1	1	1	0.00
21/02/2012	R213 On 02-August-12			Bond Future	8.77	87.1004	86.9326	87.1004	0.00
21/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6470	7	6	7	0.00
21/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6708	7	7	7	0.00
21/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6234	6	6	6	0.00
21/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2928	3	3	3	0.00
21/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2656	3	3	3	0.00
21/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2789	3	3	3	0.00
21/02/2012	R213 On 01-November-12			Bond Future	8.84	84.9138	84.7482	84.9138	0.00
21/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6006	6	6	6	0.00
21/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6215	6	6	6	0.00
21/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5806	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
21/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4931	5	5	5	0.00
21/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4570	5	5	5	0.00
21/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4745	5	5	5	0.00
21/02/2012	R213 On 07-February-13			Bond Future	8.91	86.3965	86.2255	86.3965	0.00
21/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6621	7	7	7	0.00
21/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6822	7	7	7	0.00
21/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6428	7	6	7	0.00
21/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6088	6	6	6	0.00
21/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5715	6	6	6	0.00
21/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5896	6	6	6	0.00
22/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	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
22/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	AL7T On 03-May-12			Index Future	424.18	424.1810	424.1760	424.1810	16.00
22/02/2012	AL7T On 02-August-12			Index Future	430.49	430.4980	430.4880	430.4980	0.00
22/02/2012	ALBI On 03-May-12			Index Future	385.93	386.1680	385.9330	386.1680	906.00
22/02/2012	ALBI On 02-August-12			Index Future	391.68	391.9190	391.6760	391.9190	118.00
22/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CAAN On 30-March-12			Can-Do Future	0.07	0.0676	0.0668	0.0676	0.00
22/02/2012	CAAO On 30-March-12			Can-Do Future	0.16	0.1659	0.1599	0.1659	100,000.00
22/02/2012	CAAT On 29-February-12			Can-Do Future	0.01	0.0106	0.0106	0.0106	12,500.00
22/02/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0567	0.0442	0.0567	12,987.00
22/02/2012	CAAW On 20-April-12			Any day expiry	7.80	7.7872	7.8022	7.7872	0.00
22/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	106	0	0	0	0.00
22/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	95	0	0	0	0.00
22/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	117	0	0	0	0.00
22/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	365	0	0	0	0.00
22/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	443	0	0	0	0.00
22/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	404	0	0	0	0.00
22/02/2012	CAAX On 30-March-12			Can-Do Future	0.06	0.0560	0.0580	0.0560	12,500.00
22/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0639	0.0665	0.0639	12,500.00
22/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0893	0.0926	0.0893	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.7624	7.7772	7.7624	0.00
22/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	109	0	0	0	0.00
22/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	126	0	0	0	0.00
22/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	95	0	0	0	0.00
22/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	268	0	0	0	0.00
22/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	199	0	0	0	0.00
22/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	232	0	0	0	0.00
22/02/2012	GOVI On 03-May-12			GOVI	386.96	387.1330	386.9560	387.1330	215.00
22/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	49560	5	5	5	0.00
22/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	49460	5	5	5	0.00
22/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	49660	5	5	5	0.00
22/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 02-August-12			GOVI	392.71	392.8980	392.7140	392.8980	0.00
22/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	27140	3	3	3	0.00
22/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	27040	3	3	3	0.00
22/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	27240	3	3	3	0.00
22/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
22/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2012	IGOV On 03-May-12			Index Future	170.74	170.3890	170.7400	170.3890	515.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	IGOV On 02-August-12			Index Future	173.28	172.9270	173.2800	172.9270	0.00
22/02/2012	ILBI On 03-May-12			Index Future	461.15	461.1470	461.1470	461.1470	0.00
22/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6480	469.6480	469.6480	152.00
22/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	2,390.00
22/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
22/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	0.00
22/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3400	94.3300	94.3400	2,890.00
22/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.3100	94.3000	94.3100	0.00
22/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.73	94.2900	94.2700	94.2900	0.00
22/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2400	94.2300	94.2400	44,760.00
22/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.89	94.1200	94.1100	94.1200	940.00
22/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.06	93.9700	93.9400	93.9700	790.00
22/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.23	93.8000	93.7700	93.8000	1,250.00
22/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.40	93.6300	93.6000	93.6300	1,700.00
22/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.59	93.4400	93.4100	93.4400	1,500.00
22/02/2012	R157 On 03-May-12			Bond Future	6.67	122.1644	122.1744	122.1644	10,935.00
22/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5112	5	5	5	0.00
22/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5269	5	5	5	0.00
22/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4955	5	5	5	0.00
22/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	180	0	0	0	1,500.00
22/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	418	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
22/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	812	1	1	1	0.00
22/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	553	1	1	1	1,500.00
22/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	992	1	1	1	1,500.00
22/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
22/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1595	2	2	2	0.00
22/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
22/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
22/02/2012	R157 On 02-August-12			Bond Future	6.73	123.9853	123.9945	123.9853	0.00
22/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3996	4	4	4	0.00
22/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4128	4	4	4	0.00
22/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3865	4	4	4	0.00
22/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	181	0	0	0	0.00
22/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	149	0	0	0	0.00
22/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	164	0	0	0	0.00
22/02/2012	R157 On 01-November-12			Bond Future	6.78	119.0985	119.1098	119.0985	0.00
22/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1748	2	2	2	0.00
22/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1832	2	2	2	0.00
22/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1665	2	2	2	0.00
22/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1179	1	1	1	0.00
22/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1065	1	1	1	0.00
22/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1121	1	1	1	0.00
22/02/2012	R157 On 07-February-13			Bond Future	6.81	121.1863	121.1940	121.1863	0.00
22/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1403	1	1	1	0.00
22/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1470	1	1	1	0.00
22/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1341	1	1	1	0.00
22/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1626	2	2	2	0.00
22/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1498	2	1	2	0.00
22/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1560	2	2	2	0.00
22/02/2012	R186 On 03-May-12			Bond Future	8.30	122.5918	122.4211	122.5918	28,056.00
22/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6936	7	7	7	0.00
22/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7308	7	7	7	0.00
22/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6569	7	7	7	0.00
22/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1021	1	1	1	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
22/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2060	2	2	2	750.00
22/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3584	4	4	4	0.00
22/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5851	6	6	6	0.00
22/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	784	1	1	1	2,250.00
22/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1693	2	2	2	750.00
22/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2993	3	3	3	0.00
22/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	618	1	1	1	0.00
22/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4878	5	5	5	0.00
22/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	483	0	0	0	0.00
22/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	547	1	1	1	0.00
22/02/2012	R186 On 02-August-12			Bond Future	8.37	119.1300	118.9531	119.1300	0.00
22/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6796	7	7	7	0.00
22/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7075	7	7	7	0.00
22/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6522	7	7	7	0.00
22/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4293	4	4	4	8,750.00
22/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6306	6	6	6	0.00
22/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2459	3	2	3	43.00
22/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6851	7	7	7	0.00
22/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2160	2	2	2	276.00
22/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8322	8	8	8	0.00
22/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3295	3	3	3	43.00
22/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3644	4	4	4	276.00
22/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9025	9	9	9	0.00
22/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3501	3	4	3	0.00
22/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5407	5	5	5	0.00
22/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3163	3	3	3	0.00
22/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3329	3	3	3	0.00
22/02/2012	R186 On 01-November-12			Bond Future	8.44	120.9716	120.7979	120.9716	0.00
22/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7437	8	7	8	0.00
22/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7181	7	7	7	0.00
22/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7695	8	8	8	0.00
22/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4429	4	4	4	0.00
22/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4796	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
22/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4610	5	5	5	0.00
22/02/2012	R186 On 07-February-13			Bond Future	8.50	117.7984	117.6189	117.7984	0.00
22/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6850	7	7	7	0.00
22/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6629	7	7	7	0.00
22/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7080	7	7	7	0.00
22/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6624	7	7	7	0.00
22/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7069	7	7	7	0.00
22/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6841	7	7	7	0.00
22/02/2012	R189 On 03-May-12			Bond Future	215.40	215.4494	215.4028	215.4494	0.00
22/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	403	0	0	0	0.00
22/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	353	0	0	0	0.00
22/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	453	0	0	0	0.00
22/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R197 On 03-May-12			Bond Future	253.44	253.4448	253.4394	253.4448	1,005.00
22/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2439	2	2	2	0.00
22/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2389	2	2	2	0.00
22/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2489	2	2	2	0.00
22/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 03-May-12			Bond Future	5.99	109.6346	109.9083	109.6346	968.00
22/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4270	4	4	4	0.00
22/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4151	4	4	4	0.00
22/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4388	4	4	4	0.00
22/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 02-August-12			Bond Future	5.99	106.8584	107.1343	106.8584	0.00
22/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3401	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
22/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3504	3	4	3	0.00
22/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3298	3	3	3	0.00
22/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	51	0	0	0	0.00
22/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	40	0	0	0	0.00
22/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	45	0	0	0	0.00
22/02/2012	R201 On 01-November-12			Bond Future	5.95	108.5162	108.7970	108.5162	0.00
22/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1593	1	2	1	0.00
22/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1665	1	2	1	0.00
22/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1523	1	2	1	0.00
22/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	508	1	1	1	0.00
22/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	449	1	0	1	0.00
22/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	478	1	0	1	0.00
22/02/2012	R201 On 07-February-13			Bond Future	5.85	106.0018	106.2845	106.0018	0.00
22/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1342	1	1	1	0.00
22/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1400	1	1	1	0.00
22/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1285	1	1	1	0.00
22/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	664	1	1	1	0.00
22/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	601	1	1	1	0.00
22/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	632	1	1	1	0.00
22/02/2012	R202 On 03-May-12			Bond Future	188.96	187.4730	188.9588	187.4730	36,952.00
22/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
22/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
22/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
22/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1091	3	1	3	0.00
22/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	991	2	1	2	0.00
22/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1041	3	1	3	0.00
22/02/2012	R203 On 03-May-12			Bond Future	7.25	105.5632	105.5766	105.5632	3,536.00
22/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6493	6	6	6	0.00
22/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6698	7	7	7	0.00
22/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6287	6	6	6	0.00
22/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	549	1	1	1	4,200.00
22/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2698	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
22/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	812	1	1	1	1,400.00
22/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1547	2	2	2	0.00
22/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	645	1	1	1	1,400.00
22/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	255	0	0	0	4,200.00
22/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1253	1	1	1	0.00
22/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	0	0	0.00
22/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1670	2	2	2	0.00
22/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	0	0	0.00
22/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	0	0	0.00
22/02/2012	R203 On 02-August-12			Bond Future	7.32	107.1375	107.1461	107.1375	0.00
22/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5356	5	5	5	0.00
22/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5188	5	5	5	0.00
22/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5525	6	6	6	0.00
22/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	395	0	0	0	0.00
22/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	463	0	0	0	0.00
22/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	428	0	0	0	0.00
22/02/2012	R203 On 01-November-12			Bond Future	7.39	104.6344	104.6467	104.6344	0.00
22/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3140	3	3	3	0.00
22/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3017	3	3	3	0.00
22/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3266	3	3	3	0.00
22/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1579	2	2	2	0.00
22/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1733	2	2	2	0.00
22/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1654	2	2	2	0.00
22/02/2012	R203 On 07-February-13			Bond Future	7.45	106.4678	106.4795	106.4678	0.00
22/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1071	1	1	1	0.00
22/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1130	1	1	1	0.00
22/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1018	1	1	1	0.00
22/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4996	5	5	5	0.00
22/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4701	5	5	5	0.00
22/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4845	5	5	5	0.00
22/02/2012	R204 On 03-May-12			Bond Future	7.55	105.3462	105.3619	105.3462	3,150.00
22/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6090	6	6	6	0.00
22/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6324	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
22/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	287	0	0	0	550.00
22/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1866	2	2	2	0.00
22/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5857	6	6	6	0.00
22/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	0	0	0.00
22/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3177	3	3	3	0.00
22/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	804	1	1	1	550.00
22/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	0	0	0.00
22/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	0	0	0.00
22/02/2012	R204 On 02-August-12			Bond Future	7.62	102.8882	102.8983	102.8882	0.00
22/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5160	5	5	5	0.00
22/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5345	5	5	5	0.00
22/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4976	5	5	5	0.00
22/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	907	1	1	1	0.00
22/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	799	1	1	1	0.00
22/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	852	1	1	1	0.00
22/02/2012	R204 On 01-November-12			Bond Future	7.69	104.4842	104.4988	104.4842	0.00
22/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3694	4	4	4	0.00
22/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3838	4	4	4	0.00
22/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3552	4	4	4	0.00
22/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2294	2	2	2	0.00
22/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2103	2	2	2	0.00
22/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2197	2	2	2	0.00
22/02/2012	R204 On 07-February-13			Bond Future	7.75	102.2754	102.2894	102.2754	0.00
22/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3880	4	4	4	0.00
22/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3748	4	4	4	0.00
22/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4014	4	4	4	0.00
22/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2643	3	3	3	0.00
22/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2838	3	3	3	0.00
22/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2739	3	3	3	0.00
22/02/2012	R206 On 03-May-12			Bond Future	5.91	104.7087	104.8471	104.7087	300.00
22/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2514	2	3	2	0.00
22/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2592	2	3	2	0.00
22/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2436	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
22/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R206 On 02-August-12			Bond Future	5.90	102.5036	102.6443	102.5036	0.00
22/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1879	2	2	2	0.00
22/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1816	2	2	2	0.00
22/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1943	2	2	2	0.00
22/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	0	0	0.00
22/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	36	0	0	0	0.00
22/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	0	0	0.00
22/02/2012	R206 On 01-November-12			Bond Future	5.80	104.0951	104.2355	104.0951	0.00
22/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	602	1	1	1	0.00
22/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	569	1	1	1	0.00
22/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	637	1	1	1	0.00
22/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	353	0	0	0	0.00
22/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	400	0	0	0	0.00
22/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	375	0	0	0	0.00
22/02/2012	R206 On 07-February-13			Bond Future	5.56	102.1484	102.2914	102.1484	0.00
22/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	674	1	1	1	0.00
22/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	704	1	1	1	0.00
22/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	644	1	1	1	0.00
22/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	297	0	0	0	0.00
22/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	268	0	0	0	0.00
22/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	283	0	0	0	0.00
22/02/2012	R207 On 03-May-12			Bond Future	7.79	99.1525	99.1972	99.1525	24,915.00
22/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5341	5	5	5	0.00
22/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5582	6	6	6	0.00
22/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5099	5	5	5	0.00
22/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	632	1	1	1	2,400.00
22/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1038	1	1	1	800.00
22/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2082	2	2	2	0.00
22/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3264	3	3	3	0.00
22/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	440	0	0	0	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	894	1	1	1	800.00
22/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1803	2	2	2	0.00
22/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	0	0	0.00
22/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2535	3	3	3	0.00
22/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	109	0	0	0	0.00
22/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	129	0	0	0	0.00
22/02/2012	R207 On 02-August-12			Bond Future	7.86	96.9936	97.0370	96.9936	0.00
22/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5642	6	6	6	0.00
22/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5839	6	6	6	0.00
22/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5447	5	5	5	0.00
22/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1035	1	1	1	0.00
22/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	916	1	1	1	0.00
22/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	974	1	1	1	0.00
22/02/2012	R207 On 01-November-12			Bond Future	7.93	98.4984	98.5406	98.4984	0.00
22/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4126	4	4	4	0.00
22/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4281	4	4	4	0.00
22/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3974	4	4	4	0.00
22/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2577	3	3	3	0.00
22/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2368	2	2	2	0.00
22/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2471	3	2	3	0.00
22/02/2012	R207 On 07-February-13			Bond Future	8.00	96.5773	96.6233	96.5773	0.00
22/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4362	4	4	4	0.00
22/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4219	4	4	4	0.00
22/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4507	5	5	5	0.00
22/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2989	3	3	3	0.00
22/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3204	3	3	3	0.00
22/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3095	3	3	3	0.00
22/02/2012	R208 On 03-May-12			Bond Future	7.87	93.5482	93.5964	93.5482	9,194.00
22/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6568	7	7	7	0.00
22/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6829	7	7	7	0.00
22/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6306	6	6	6	0.00
22/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	616	1	1	1	3,000.00
22/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1026	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2094	2	2	2	0.00
22/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3332	3	3	3	0.00
22/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	518	1	1	1	3,000.00
22/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1041	1	1	1	1,000.00
22/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2082	2	2	2	0.00
22/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	98	0	0	0	0.00
22/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2905	3	3	3	0.00
22/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	71	0	0	0	0.00
22/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	84	0	0	0	0.00
22/02/2012	R208 On 02-August-12			Bond Future	7.95	94.9393	94.9863	94.9393	0.00
22/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5779	6	6	6	0.00
22/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5575	6	6	6	0.00
22/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5985	6	6	6	0.00
22/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1129	1	1	1	0.00
22/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1271	1	1	1	0.00
22/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1199	1	1	1	0.00
22/02/2012	R208 On 01-November-12			Bond Future	8.01	93.0156	93.0615	93.0156	0.00
22/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4266	4	4	4	0.00
22/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4106	4	4	4	0.00
22/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4429	4	4	4	0.00
22/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2801	3	3	3	0.00
22/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3041	3	3	3	0.00
22/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2919	3	3	3	0.00
22/02/2012	R208 On 07-February-13			Bond Future	8.08	94.6478	94.6925	94.6478	0.00
22/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3852	4	4	4	0.00
22/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3994	4	4	4	0.00
22/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3717	4	4	4	0.00
22/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4430	4	4	4	0.00
22/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4145	4	4	4	0.00
22/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4283	4	4	4	0.00
22/02/2012	R209 On 03-May-12			Bond Future	8.81	75.4880	75.3064	75.4880	2,042.00
22/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3051	3	3	3	0.00
22/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2822	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
22/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3288	3	3	3	0.00
22/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1412	1	1	1	0.00
22/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1709	2	2	2	0.00
22/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1555	2	2	2	0.00
22/02/2012	R209 On 02-August-12			Bond Future	8.87	76.6161	76.4290	76.6161	0.00
22/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5880	6	6	6	0.00
22/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6103	6	6	6	0.00
22/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5661	6	6	6	0.00
22/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3177	3	3	3	0.00
22/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2888	3	3	3	0.00
22/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3029	3	3	3	0.00
22/02/2012	R209 On 01-November-12			Bond Future	8.93	74.6610	74.4684	74.6610	0.00
22/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5534	6	6	6	0.00
22/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5731	6	6	6	0.00
22/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5345	5	5	5	0.00
22/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5222	5	5	5	0.00
22/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4848	5	5	5	0.00
22/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5029	5	5	5	0.00
22/02/2012	R209 On 07-February-13			Bond Future	9.00	75.9660	75.7756	75.9660	0.00
22/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6205	6	6	6	0.00
22/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6023	6	6	6	0.00
22/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6396	7	6	7	0.00
22/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5980	6	6	6	0.00
22/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6366	6	6	6	0.00
22/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6167	6	6	6	0.00
22/02/2012	R210 On 03-May-12			Bond Future	139.70	139.7019	139.7017	139.7019	840.00
22/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	702	1	1	1	0.00
22/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	652	1	1	1	0.00
22/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	752	1	1	1	0.00
22/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R210 On 03-May-12	139.00	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
22/02/2012	R211 On	03-May-12			Bond Future	118.38	118.3940	118.3794	118.3940	480.00
22/02/2012	R211 On	03-May-12	118.20	Call	Bond Future	179	0	0	0	0.00
22/02/2012	R211 On	03-May-12	118.15	Call	Bond Future	229	0	0	0	0.00
22/02/2012	R211 On	03-May-12	118.25	Call	Bond Future	129	0	0	0	0.00
22/02/2012	R211 On	03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R211 On	03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R211 On	03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R212 On	03-May-12			Bond Future	115.95	115.9542	115.9516	115.9542	2,842.00
22/02/2012	R212 On	03-May-12	115.30	Call	Bond Future	652	1	1	1	0.00
22/02/2012	R212 On	03-May-12	115.35	Call	Bond Future	602	1	1	1	0.00
22/02/2012	R212 On	03-May-12	115.25	Call	Bond Future	702	1	1	1	0.00
22/02/2012	R212 On	03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R212 On	03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R212 On	03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R213 On	03-May-12			Bond Future	8.72	85.6636	85.5181	85.6636	995.00
22/02/2012	R213 On	03-May-12	9.25	Call	Bond Future	4878	5	5	5	0.00
22/02/2012	R213 On	03-May-12	9.30	Call	Bond Future	5169	5	5	5	0.00
22/02/2012	R213 On	03-May-12	9.20	Call	Bond Future	4592	5	5	5	0.00
22/02/2012	R213 On	03-May-12	9.20	Put	Bond Future	870	1	1	1	0.00
22/02/2012	R213 On	03-May-12	9.30	Put	Bond Future	699	1	1	1	0.00
22/02/2012	R213 On	03-May-12	9.25	Put	Bond Future	781	1	1	1	0.00
22/02/2012	R213 On	02-August-12			Bond Future	8.79	86.9326	86.7891	86.9326	0.00
22/02/2012	R213 On	02-August-12	9.25	Call	Bond Future	6346	6	6	6	0.00
22/02/2012	R213 On	02-August-12	9.30	Call	Bond Future	6583	7	7	7	0.00
22/02/2012	R213 On	02-August-12	9.20	Call	Bond Future	6113	6	6	6	0.00
22/02/2012	R213 On	02-August-12	9.20	Put	Bond Future	2950	3	3	3	0.00
22/02/2012	R213 On	02-August-12	9.30	Put	Bond Future	2674	3	3	3	0.00
22/02/2012	R213 On	02-August-12	9.25	Put	Bond Future	2809	3	3	3	0.00
22/02/2012	R213 On	01-November-12			Bond Future	8.86	84.7482	84.5988	84.7482	0.00
22/02/2012	R213 On	01-November-12	9.00	Call	Bond Future	5953	6	6	6	0.00
22/02/2012	R213 On	01-November-12	9.05	Call	Bond Future	6160	6	6	6	0.00
22/02/2012	R213 On	01-November-12	8.95	Call	Bond Future	5749	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
22/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5023	5	5	5	0.00
22/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4665	5	5	5	0.00
22/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4841	5	5	5	0.00
22/02/2012	R213 On 07-February-13			Bond Future	8.93	86.2255	86.0782	86.2255	0.00
22/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6504	7	7	7	0.00
22/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6703	7	7	7	0.00
22/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6312	6	6	6	0.00
22/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6119	6	6	6	0.00
22/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5744	6	6	6	0.00
22/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5926	6	6	6	0.00
23/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	AL7T On 03-May-12			Index Future	422.65	424.1760	422.6540	424.1760	16.00
23/02/2012	AL7T On 02-August-12			Index Future	428.94	430.4880	428.9350	430.4880	0.00
23/02/2012	ALBI On 03-May-12			Index Future	384.74	385.9330	384.7420	385.9330	906.00
23/02/2012	ALBI On 02-August-12			Index Future	390.46	391.6760	390.4590	391.6760	118.00
23/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CAAN On 30-March-12			Can-Do Future	0.06	0.0668	0.0583	0.0668	0.00
23/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1599	0.1710	0.1599	100,000.00
23/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0106	0.0032	0.0106	12,500.00
23/02/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0442	0.0563	0.0442	12,987.00
23/02/2012	CAAW On 20-April-12			Any day expiry	7.76	7.8022	7.7622	7.8022	0.00
23/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	93	0	0	0	0.00
23/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	103	0	0	0	0.00
23/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	83	0	0	0	0.00
23/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	471	0	0	0	0.00
23/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	391	0	0	0	0.00
23/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	431	0	0	0	0.00
23/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0580	0.0508	0.0580	12,500.00
23/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0665	0.0602	0.0665	12,500.00
23/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0926	0.0864	0.0926	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	DAAA On 29-March-12			Any day expiry	7.74	7.7772	7.7373	7.7772	0.00
23/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	94	0	0	0	0.00
23/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	81	0	0	0	0.00
23/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	108	0	0	0	0.00
23/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	221	0	0	0	0.00
23/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	294	0	0	0	0.00
23/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	257	0	0	0	0.00
23/02/2012	DAAB On 29-February-12			Any day expiry	7.70	7.7600	7.7048	7.7600	6,500.00
23/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	41	0	0	0	0.00
23/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	27	0	0	0	0.00
23/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	61	0	0	0	0.00
23/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	56	0	0	0	0.00
23/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	122	0	0	0	0.00
23/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	86	0	0	0	0.00
23/02/2012	GOVI On 03-May-12			GOVI	385.78	386.9560	385.7780	386.9560	215.00
23/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	37780	5	4	5	0.00
23/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	37680	5	4	5	0.00
23/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	37880	5	4	5	0.00
23/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 02-August-12			GOVI	391.51	392.7140	391.5100	392.7140	0.00
23/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	15100	3	2	3	0.00
23/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	15200	3	2	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
23/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	15000	3	2	3	0.00
23/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
23/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2012	IGOV On 03-May-12			Index Future	170.50	170.7400	170.4950	170.7400	515.00
23/02/2012	IGOV On 02-August-12			Index Future	173.03	173.2800	173.0290	173.2800	0.00
23/02/2012	ILBI On 03-May-12			Index Future	461.15	461.1470	461.1470	461.1470	0.00
23/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6480	469.6480	469.6480	152.00
23/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	2,390.00
23/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
23/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
23/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	2,890.00
23/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	0.00
23/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.76	94.2700	94.2400	94.2700	0.00
23/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.2300	94.2000	94.2300	44,760.00
23/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.97	94.1100	94.0300	94.1100	940.00
23/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.14	93.9400	93.8600	93.9400	790.00
23/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.7700	93.6800	93.7700	1,250.00
23/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.51	93.6000	93.4900	93.6000	1,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.70	93.4100	93.3000	93.4100	1,500.00
23/02/2012	R157 On 03-May-12			Bond Future	6.74	122.1744	121.9649	122.1744	10,935.00
23/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4903	5	5	5	0.00
23/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5060	5	5	5	0.00
23/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4746	5	5	5	0.00
23/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	694	1	1	1	0.00
23/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	139	0	0	0	1,500.00
23/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	341	0	0	0	0.00
23/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1125	1	1	1	1,500.00
23/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	644	1	1	1	1,500.00
23/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
23/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1764	2	2	2	0.00
23/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
23/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	0	0	0.00
23/02/2012	R157 On 02-August-12			Bond Future	6.80	123.9945	123.7791	123.9945	0.00
23/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3803	4	4	4	0.00
23/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3933	4	4	4	0.00
23/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3674	4	4	4	0.00
23/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	206	0	0	0	0.00
23/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	169	0	0	0	0.00
23/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	187	0	0	0	0.00
23/02/2012	R157 On 01-November-12			Bond Future	6.85	119.1098	118.9004	119.1098	0.00
23/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1627	2	2	2	0.00
23/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1708	2	2	2	0.00
23/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1547	2	2	2	0.00
23/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1270	1	1	1	0.00
23/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1150	1	1	1	0.00
23/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1210	1	1	1	0.00
23/02/2012	R157 On 07-February-13			Bond Future	6.89	121.1940	120.9840	121.1940	0.00
23/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1301	1	1	1	0.00
23/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1365	1	1	1	0.00
23/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1241	1	1	1	0.00
23/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1736	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
23/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1603	1	2	1	0.00
23/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1668	2	2	2	0.00
23/02/2012	R186 On 03-May-12			Bond Future	8.35	122.4211	121.9018	122.4211	27,989.00
23/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6490	7	6	7	0.00
23/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6855	7	7	7	0.00
23/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6131	7	6	7	0.00
23/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	871	1	1	1	2,250.00
23/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5431	6	5	6	0.00
23/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1817	2	2	2	750.00
23/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3248	4	3	4	0.00
23/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1876	2	2	2	750.00
23/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	884	1	1	1	2,250.00
23/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3270	3	3	3	0.00
23/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	699	1	1	1	0.00
23/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5248	5	5	5	0.00
23/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	549	0	1	0	0.00
23/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	620	1	1	1	0.00
23/02/2012	R186 On 02-August-12			Bond Future	8.43	118.9531	118.4156	118.9531	0.00
23/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6446	7	6	7	0.00
23/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6718	7	7	7	0.00
23/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6180	7	6	7	0.00
23/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4023	4	4	4	8,750.00
23/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	5970	6	6	6	0.00
23/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2272	2	2	2	43.00
23/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6500	7	7	7	0.00
23/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	1989	2	2	2	276.00
23/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8673	8	9	8	0.00
23/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3481	3	3	3	43.00
23/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3846	4	4	4	276.00
23/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9392	9	9	9	0.00
23/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3697	4	4	4	0.00
23/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5674	5	6	5	0.00
23/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3344	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
23/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3516	3	4	3	0.00
23/02/2012	R186 On 01-November-12			Bond Future	8.49	120.7979	120.2699	120.7979	0.00
23/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7112	7	7	7	0.00
23/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6862	7	7	7	0.00
23/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7365	8	7	8	0.00
23/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4627	4	5	4	0.00
23/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5005	5	5	5	0.00
23/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4813	5	5	5	0.00
23/02/2012	R186 On 07-February-13			Bond Future	8.56	117.6189	117.0740	117.6189	0.00
23/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6555	7	7	7	0.00
23/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6780	7	7	7	0.00
23/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6340	7	6	7	0.00
23/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7325	7	7	7	0.00
23/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6869	7	7	7	0.00
23/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7091	7	7	7	0.00
23/02/2012	R189 On 03-May-12			Bond Future	215.46	215.4028	215.4561	215.4028	0.00
23/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	456	0	0	0	0.00
23/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	406	0	0	0	0.00
23/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	506	0	1	0	0.00
23/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R197 On 03-May-12			Bond Future	253.44	253.4394	253.4366	253.4394	1,005.00
23/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2437	2	2	2	0.00
23/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2387	2	2	2	0.00
23/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2487	2	2	2	0.00
23/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 03-May-12			Bond Future	6.06	109.9083	109.7465	109.9083	968.00
23/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4108	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4226	4	4	4	0.00
23/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3989	4	4	4	0.00
23/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 02-August-12			Bond Future	6.06	107.1343	106.9691	107.1343	0.00
23/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3244	3	3	3	0.00
23/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3346	4	3	4	0.00
23/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3142	3	3	3	0.00
23/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	60	0	0	0	0.00
23/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	47	0	0	0	0.00
23/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	54	0	0	0	0.00
23/02/2012	R201 On 01-November-12			Bond Future	6.03	108.7970	108.6382	108.7970	0.00
23/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1484	2	1	2	0.00
23/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1553	2	2	2	0.00
23/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1416	2	1	2	0.00
23/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	560	1	1	1	0.00
23/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	496	0	0	0	0.00
23/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	527	0	1	0	0.00
23/02/2012	R201 On 07-February-13			Bond Future	5.94	106.2845	106.1252	106.2845	0.00
23/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1244	1	1	1	0.00
23/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1189	1	1	1	0.00
23/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1299	1	1	1	0.00
23/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	659	1	1	1	0.00
23/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	727	1	1	1	0.00
23/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	693	1	1	1	0.00
23/02/2012	R202 On 03-May-12			Bond Future	188.06	188.9588	188.0647	188.9588	36,952.00
23/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
23/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
23/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
23/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	1885	1	2	1	0.00
23/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1985	1	2	1	0.00
23/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1935	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	R203 On 03-May-12			Bond Future	7.30	105.5766	105.3255	105.5766	3,536.00
23/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6243	6	6	6	0.00
23/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6449	7	6	7	0.00
23/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6038	6	6	6	0.00
23/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	463	1	0	1	4,200.00
23/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	701	1	1	1	1,400.00
23/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1383	2	1	2	0.00
23/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2489	3	2	3	0.00
23/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	297	0	0	0	4,200.00
23/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	732	1	1	1	1,400.00
23/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1393	1	1	1	0.00
23/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	11	0	0	0	0.00
23/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1835	2	2	2	0.00
23/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	7	0	0	0	0.00
23/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	8	0	0	0	0.00
23/02/2012	R203 On 02-August-12			Bond Future	7.38	107.1461	106.8885	107.1461	0.00
23/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5136	5	5	5	0.00
23/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	4971	5	5	5	0.00
23/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5303	6	5	6	0.00
23/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	430	0	0	0	0.00
23/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	503	0	1	0	0.00
23/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	465	0	0	0	0.00
23/02/2012	R203 On 01-November-12			Bond Future	7.45	104.6467	104.3966	104.6467	0.00
23/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	2985	3	3	3	0.00
23/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2864	3	3	3	0.00
23/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3108	3	3	3	0.00
23/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1671	2	2	2	0.00
23/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1830	2	2	2	0.00
23/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1749	2	2	2	0.00
23/02/2012	R203 On 07-February-13			Bond Future	7.51	106.4795	106.2226	106.4795	0.00
23/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	997	1	1	1	0.00
23/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	947	1	1	1	0.00
23/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1053	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4881	5	5	5	0.00
23/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5182	5	5	5	0.00
23/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5028	5	5	5	0.00
23/02/2012	R204 On 03-May-12			Bond Future	7.61	105.3619	105.0445	105.3619	3,150.00
23/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5782	6	6	6	0.00
23/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6015	6	6	6	0.00
23/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5551	6	6	6	0.00
23/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	230	0	0	0	550.00
23/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1662	2	2	2	0.00
23/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	918	1	1	1	550.00
23/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	62	0	0	0	0.00
23/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3438	3	3	3	0.00
23/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	43	0	0	0	0.00
23/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	51	0	0	0	0.00
23/02/2012	R204 On 02-August-12			Bond Future	7.69	102.8983	102.5768	102.8983	0.00
23/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4909	5	5	5	0.00
23/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5090	5	5	5	0.00
23/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4729	5	5	5	0.00
23/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	981	1	1	1	0.00
23/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	865	1	1	1	0.00
23/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	922	1	1	1	0.00
23/02/2012	R204 On 01-November-12			Bond Future	7.76	104.4988	104.1739	104.4988	0.00
23/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3497	4	3	4	0.00
23/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3638	4	4	4	0.00
23/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3360	4	3	4	0.00
23/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2427	2	2	2	0.00
23/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2228	2	2	2	0.00
23/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2325	2	2	2	0.00
23/02/2012	R204 On 07-February-13			Bond Future	7.82	102.2894	101.9632	102.2894	0.00
23/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3692	4	4	4	0.00
23/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3822	4	4	4	0.00
23/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3563	4	4	4	0.00
23/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2979	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
23/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2778	3	3	3	0.00
23/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2877	3	3	3	0.00
23/02/2012	R206 On 03-May-12			Bond Future	5.97	104.8471	104.7569	104.8471	300.00
23/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2424	3	2	3	0.00
23/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2346	2	2	2	0.00
23/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2502	3	3	3	0.00
23/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R206 On 02-August-12			Bond Future	5.96	102.6443	102.5505	102.6443	0.00
23/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1791	2	2	2	0.00
23/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1729	2	2	2	0.00
23/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1854	2	2	2	0.00
23/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	33	0	0	0	0.00
23/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	43	0	0	0	0.00
23/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	38	0	0	0	0.00
23/02/2012	R206 On 01-November-12			Bond Future	5.88	104.2355	104.1515	104.2355	0.00
23/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	554	1	1	1	0.00
23/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	523	1	1	1	0.00
23/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	587	1	1	1	0.00
23/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	387	0	0	0	0.00
23/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	438	0	0	0	0.00
23/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	411	0	0	0	0.00
23/02/2012	R206 On 07-February-13			Bond Future	5.66	102.2914	102.2059	102.2914	0.00
23/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	620	1	1	1	0.00
23/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	592	1	1	1	0.00
23/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	649	1	1	1	0.00
23/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	298	0	0	0	0.00
23/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	331	0	0	0	0.00
23/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	314	0	0	0	0.00
23/02/2012	R207 On 03-May-12			Bond Future	7.85	99.1972	98.8288	99.1972	24,915.00
23/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	4998	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5236	6	5	6	0.00
23/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4760	5	5	5	0.00
23/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	521	1	1	1	2,400.00
23/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	2971	3	3	3	0.00
23/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	882	1	1	1	800.00
23/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1844	2	2	2	0.00
23/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1024	1	1	1	800.00
23/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	516	0	1	0	2,400.00
23/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2015	2	2	2	0.00
23/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	178	0	0	0	0.00
23/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2793	3	3	3	0.00
23/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	132	0	0	0	0.00
23/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	154	0	0	0	0.00
23/02/2012	R207 On 02-August-12			Bond Future	7.93	97.0370	96.6576	97.0370	0.00
23/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5347	6	5	6	0.00
23/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5540	6	6	6	0.00
23/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5157	5	5	5	0.00
23/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1124	1	1	1	0.00
23/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	996	1	1	1	0.00
23/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1058	1	1	1	0.00
23/02/2012	R207 On 01-November-12			Bond Future	8.00	98.5406	98.1668	98.5406	0.00
23/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3900	4	4	4	0.00
23/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4050	4	4	4	0.00
23/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3752	4	4	4	0.00
23/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2729	3	3	3	0.00
23/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2511	2	3	2	0.00
23/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2619	2	3	2	0.00
23/02/2012	R207 On 07-February-13			Bond Future	8.07	96.6233	96.2460	96.6233	0.00
23/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4143	4	4	4	0.00
23/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4285	5	4	5	0.00
23/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4004	4	4	4	0.00
23/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3366	3	3	3	0.00
23/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3144	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
23/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3253	3	3	3	0.00
23/02/2012	R208 On 03-May-12			Bond Future	7.93	93.5964	93.2597	93.5964	9,194.00
23/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6246	7	6	7	0.00
23/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6505	7	7	7	0.00
23/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	5986	6	6	6	0.00
23/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	520	1	1	1	3,000.00
23/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3067	3	3	3	0.00
23/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	888	1	1	1	1,000.00
23/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1881	2	2	2	0.00
23/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1165	1	1	1	1,000.00
23/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	590	1	1	1	3,000.00
23/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2281	2	2	2	0.00
23/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	114	0	0	0	0.00
23/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3145	3	3	3	0.00
23/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	84	0	0	0	0.00
23/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	99	0	0	0	0.00
23/02/2012	R208 On 02-August-12			Bond Future	8.00	94.9863	94.6460	94.9863	0.00
23/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5520	6	6	6	0.00
23/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5320	6	5	6	0.00
23/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5722	6	6	6	0.00
23/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1207	1	1	1	0.00
23/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1356	1	1	1	0.00
23/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1280	1	1	1	0.00
23/02/2012	R208 On 01-November-12			Bond Future	8.07	93.0615	92.7238	93.0615	0.00
23/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4066	4	4	4	0.00
23/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3910	4	4	4	0.00
23/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4225	4	4	4	0.00
23/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2934	3	3	3	0.00
23/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3183	3	3	3	0.00
23/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3056	3	3	3	0.00
23/02/2012	R208 On 07-February-13			Bond Future	8.14	94.6925	94.3469	94.6925	0.00
23/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3674	4	4	4	0.00
23/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3543	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3812	4	4	4	0.00
23/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4309	4	4	4	0.00
23/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4602	4	5	4	0.00
23/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4451	4	4	4	0.00
23/02/2012	R209 On 03-May-12			Bond Future	8.85	75.3064	74.9923	75.3064	2,042.00
23/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	2844	3	3	3	0.00
23/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3074	3	3	3	0.00
23/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2623	3	3	3	0.00
23/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1824	2	2	2	0.00
23/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1512	1	2	1	0.00
23/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1662	2	2	2	0.00
23/02/2012	R209 On 02-August-12			Bond Future	8.91	76.4290	76.1110	76.4290	0.00
23/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5668	6	6	6	0.00
23/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	5887	6	6	6	0.00
23/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5453	6	5	6	0.00
23/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3287	3	3	3	0.00
23/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2990	3	3	3	0.00
23/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3135	3	3	3	0.00
23/02/2012	R209 On 01-November-12			Bond Future	8.98	74.4684	74.1542	74.4684	0.00
23/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5352	6	5	6	0.00
23/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5545	6	6	6	0.00
23/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5167	5	5	5	0.00
23/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5358	5	5	5	0.00
23/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4976	5	5	5	0.00
23/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5161	5	5	5	0.00
23/02/2012	R209 On 07-February-13			Bond Future	9.04	75.7756	75.4500	75.7756	0.00
23/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6021	6	6	6	0.00
23/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6209	6	6	6	0.00
23/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5842	6	6	6	0.00
23/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6511	6	7	6	0.00
23/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6119	6	6	6	0.00
23/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6309	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
23/02/2012	R210 On	03-May-12				Bond Future	139.70	139.7017	139.7009	139.7017	840.00
23/02/2012	R210 On	03-May-12	139.00	Call		Bond Future	701	1	1	1	0.00
23/02/2012	R210 On	03-May-12	138.95	Call		Bond Future	751	1	1	1	0.00
23/02/2012	R210 On	03-May-12	139.05	Call		Bond Future	651	1	1	1	0.00
23/02/2012	R210 On	03-May-12	139.05	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R210 On	03-May-12	138.95	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R210 On	03-May-12	139.00	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R211 On	03-May-12				Bond Future	118.37	118.3794	118.3741	118.3794	480.00
23/02/2012	R211 On	03-May-12	118.20	Call		Bond Future	174	0	0	0	0.00
23/02/2012	R211 On	03-May-12	118.25	Call		Bond Future	124	0	0	0	0.00
23/02/2012	R211 On	03-May-12	118.15	Call		Bond Future	224	0	0	0	0.00
23/02/2012	R211 On	03-May-12	118.15	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R211 On	03-May-12	118.25	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R211 On	03-May-12	118.20	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R212 On	03-May-12				Bond Future	115.95	115.9516	115.9503	115.9516	2,842.00
23/02/2012	R212 On	03-May-12	115.30	Call		Bond Future	650	1	1	1	0.00
23/02/2012	R212 On	03-May-12	115.25	Call		Bond Future	700	1	1	1	0.00
23/02/2012	R212 On	03-May-12	115.35	Call		Bond Future	600	1	1	1	0.00
23/02/2012	R212 On	03-May-12	115.35	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R212 On	03-May-12	115.25	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R212 On	03-May-12	115.30	Put		Bond Future	0	0	0	0	0.00
23/02/2012	R213 On	03-May-12				Bond Future	8.78	85.5181	85.0680	85.5181	974.00
23/02/2012	R213 On	03-May-12	9.25	Call		Bond Future	4522	5	5	5	0.00
23/02/2012	R213 On	03-May-12	9.20	Call		Bond Future	4245	5	4	5	0.00
23/02/2012	R213 On	03-May-12	9.30	Call		Bond Future	4805	5	5	5	0.00
23/02/2012	R213 On	03-May-12	9.30	Put		Bond Future	785	1	1	1	0.00
23/02/2012	R213 On	03-May-12	9.20	Put		Bond Future	974	1	1	1	0.00
23/02/2012	R213 On	03-May-12	9.25	Put		Bond Future	875	1	1	1	0.00
23/02/2012	R213 On	02-August-12				Bond Future	8.85	86.7891	86.3373	86.7891	0.00
23/02/2012	R213 On	02-August-12	9.25	Call		Bond Future	6043	6	6	6	0.00
23/02/2012	R213 On	02-August-12	9.30	Call		Bond Future	6274	7	6	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
23/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5815	6	6	6	0.00
23/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3104	3	3	3	0.00
23/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2817	3	3	3	0.00
23/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2958	3	3	3	0.00
23/02/2012	R213 On 01-November-12			Bond Future	8.92	84.5988	84.1452	84.5988	0.00
23/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5689	6	6	6	0.00
23/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5891	6	6	6	0.00
23/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5490	6	5	6	0.00
23/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5218	5	5	5	0.00
23/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4849	5	5	5	0.00
23/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5031	5	5	5	0.00
23/02/2012	R213 On 07-February-13			Bond Future	8.99	86.0782	85.6157	86.0782	0.00
23/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6243	7	6	7	0.00
23/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6438	7	6	7	0.00
23/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6056	6	6	6	0.00
23/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6325	6	6	6	0.00
23/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5941	6	6	6	0.00
23/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6128	6	6	6	0.00