



Derivatives Weekly Statistics Report

From: 12/03/2012 To: 15/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	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
12/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	AL7T On 03-May-12			Index Future	424.12	423.7240	424.1170	423.7240	16.00
12/03/2012	AL7T On 02-August-12			Index Future	430.33	429.9480	430.3320	429.9480	0.00
12/03/2012	ALBI On 03-May-12			Index Future	385.79	385.4480	385.7900	385.4480	898.00
12/03/2012	ALBI On 02-August-12			Index Future	391.44	391.1110	391.4430	391.1110	118.00
12/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	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
12/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CAAN On 30-March-12			Can-Do Future	0.01	0.0157	0.0124	0.0157	0.00
12/03/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.2215	0.2086	0.2215	100,000.00
12/03/2012	CAAW On 20-April-12			Any day expiry	7.62	7.5856	7.6167	7.5856	0.00
12/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	37	0	0	0	0.00
12/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	33	0	0	0	0.00
12/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	43	0	0	0	0.00
12/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	476	1	0	1	0.00
12/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	566	1	1	1	0.00
12/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	520	1	1	1	0.00
12/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0183	0.0175	0.0183	12,500.00
12/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0371	0.0396	0.0371	12,500.00
12/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0553	0.0608	0.0553	5,670.00
12/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CS23 On 25-January-23			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
12/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	DAAA On 29-March-12			Any day expiry	7.59	7.5615	7.5943	7.5615	0.00
12/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	24	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	19	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	30	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	286	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	375	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	330	0	0	0	0.00
12/03/2012	GOVI On 03-May-12			GOVI	386.72	386.3990	386.7230	386.3990	197.00
12/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	47230	4	5	4	0.00
12/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	47130	4	5	4	0.00
12/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	47330	4	5	4	0.00
12/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12			GOVI	392.39	392.0750	392.3910	392.0750	0.00
12/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	23910	2	2	2	0.00
12/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	23810	2	2	2	0.00
12/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	24010	2	2	2	0.00
12/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
12/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2012	IGOV On 03-May-12			Index Future	171.50	171.3910	171.5020	171.3910	515.00
12/03/2012	IGOV On 02-August-12			Index Future	174.02	173.9090	174.0150	173.9090	0.00
12/03/2012	ILBI On 03-May-12			Index Future	463.77	463.7720	463.7720	463.7720	0.00
12/03/2012	ILBI On 02-August-12			Index Future	472.13	472.1320	472.1320	472.1320	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
12/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
12/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
12/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	2,890.00
12/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	0.00
12/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	0.00
12/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	44,760.00
12/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.0900	94.1000	94.0900	940.00
12/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.08	93.9300	93.9200	93.9300	790.00
12/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	1,250.00
12/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	1,700.00
12/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3400	93.3500	93.3400	2,000.00
12/03/2012	R157 On 03-May-12			Bond Future	6.71	122.0313	122.0347	122.0313	11,534.00
12/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4972	5	5	5	0.00
12/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5129	5	5	5	0.00
12/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4814	5	5	5	0.00
12/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	102	0	0	0	1,500.00
12/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	292	0	0	0	0.00
12/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	648	1	1	1	0.00
12/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	528	1	1	1	1,500.00
12/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1006	1	1	1	1,500.00

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12/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1657	2	2	2	0.00
12/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
12/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8252	123.8252	123.8252	0.00
12/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3824	4	4	4	0.00
12/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3955	4	4	4	0.00
12/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3693	4	4	4	0.00
12/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	178	0	0	0	0.00
12/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	145	0	0	0	0.00
12/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	162	0	0	0	0.00
12/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9371	118.9371	118.9371	0.00
12/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1593	2	2	2	0.00
12/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1515	2	2	2	0.00
12/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1675	2	2	2	0.00
12/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1080	1	1	1	0.00
12/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1202	1	1	1	0.00
12/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1139	1	1	1	0.00
12/03/2012	R157 On 07-February-13			Bond Future	6.89	121.0044	120.9967	121.0044	0.00
12/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1273	1	1	1	0.00
12/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1335	1	1	1	0.00
12/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1214	1	1	1	0.00
12/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1696	2	2	2	0.00
12/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1560	2	2	2	0.00
12/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1627	2	2	2	0.00
12/03/2012	R186 On 03-May-12			Bond Future	8.32	122.0714	122.1752	122.0714	28,448.00
12/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6503	6	7	6	0.00
12/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6887	7	7	7	0.00
12/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6123	6	6	6	0.00
12/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	671	1	1	1	2,250.00
12/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1591	2	2	2	750.00
12/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3062	3	3	3	0.00
12/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5381	5	5	5	0.00

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12/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	560	1	1	1	2,250.00
12/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1417	2	1	2	750.00
12/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2770	3	3	3	0.00
12/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	418	0	0	0	0.00
12/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4774	5	5	5	0.00
12/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	308	0	0	0	0.00
12/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	360	0	0	0	0.00
12/03/2012	R186 On 02-August-12			Bond Future	8.40	118.5728	118.6747	118.5728	360.00
12/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6301	6	6	6	0.00
12/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6580	7	7	7	0.00
12/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6028	6	6	6	0.00
12/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3849	4	4	4	8,750.00
12/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5812	6	6	6	0.00
12/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2102	2	2	2	43.00
12/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6357	6	6	6	0.00
12/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1826	2	2	2	276.00
12/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8243	8	8	8	0.00
12/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3079	3	3	3	43.00
12/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3429	4	3	4	276.00
12/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8970	9	9	9	0.00
12/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3286	3	3	3	0.00
12/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5241	5	5	5	0.00
12/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2947	3	3	3	0.00
12/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3112	3	3	3	0.00
12/03/2012	R186 On 01-November-12			Bond Future	8.47	120.4152	120.5153	120.4152	0.00
12/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7072	7	7	7	0.00
12/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7329	7	7	7	0.00
12/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6818	7	7	7	0.00
12/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4716	5	5	5	0.00
12/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4345	4	4	4	0.00
12/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4528	5	5	5	0.00
12/03/2012	R186 On 07-February-13			Bond Future	8.53	117.2076	117.3058	117.2076	0.00
12/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6502	6	7	6	0.00

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12/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6286	6	6	6	0.00
12/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6730	7	7	7	0.00
12/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6587	7	7	7	0.00
12/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7039	7	7	7	0.00
12/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6806	7	7	7	0.00
12/03/2012	R189 On 03-May-12			Bond Future	215.53	215.5594	215.5342	215.5594	0.00
12/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	534	1	1	1	0.00
12/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	484	1	0	1	0.00
12/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	584	1	1	1	0.00
12/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12			Bond Future	254.20	254.2087	254.1971	254.2087	1,005.00
12/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3197	3	3	3	0.00
12/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3147	3	3	3	0.00
12/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3247	3	3	3	0.00
12/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12			Bond Future	6.09	109.6520	109.6545	109.6520	1,658.00
12/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4016	4	4	4	0.00
12/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3897	4	4	4	0.00
12/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4134	4	4	4	0.00
12/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8562	106.8517	106.8562	0.00
12/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3123	3	3	3	0.00
12/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3226	3	3	3	0.00
12/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3022	3	3	3	0.00
12/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	58	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
12/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	44	0	0	0	0.00
12/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	50	0	0	0	0.00
12/03/2012	R201 On 01-November-12			Bond Future	6.09	108.5142	108.5121	108.5142	0.00
12/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1361	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1294	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1428	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	497	1	0	1	0.00
12/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	564	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	531	1	1	1	0.00
12/03/2012	R201 On 07-February-13			Bond Future	6.03	105.9840	105.9750	105.9840	0.00
12/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1132	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1186	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1079	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	731	1	1	1	0.00
12/03/2012	R202 On 03-May-12			Bond Future	190.05	189.7578	190.0500	189.7578	36,952.00
12/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	50	0	0	0	0.00
12/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	100	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R203 On 03-May-12			Bond Future	7.28	105.3882	105.4196	105.3882	3,856.00
12/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6331	6	6	6	0.00
12/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6538	7	7	7	0.00
12/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6124	6	6	6	0.00
12/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	383	0	0	0	4,200.00
12/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2480	2	2	2	0.00
12/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	616	1	1	1	1,400.00
12/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1319	1	1	1	0.00
12/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	574	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
12/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	194	0	0	0	4,200.00
12/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1214	1	1	1	0.00
12/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	3	0	0	0	0.00
12/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1661	2	2	2	0.00
12/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
12/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	2	0	0	0	0.00
12/03/2012	R203 On 02-August-12			Bond Future	7.36	106.9400	106.9614	106.9400	0.00
12/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5145	5	5	5	0.00
12/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4974	5	5	5	0.00
12/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5315	5	5	5	0.00
12/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	369	0	0	0	0.00
12/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	433	0	0	0	0.00
12/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	401	0	0	0	0.00
12/03/2012	R203 On 01-November-12			Bond Future	7.43	104.4376	104.4621	104.4376	0.00
12/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2968	3	3	3	0.00
12/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3092	3	3	3	0.00
12/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2846	3	3	3	0.00
12/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1747	2	2	2	0.00
12/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1589	2	2	2	0.00
12/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1667	2	2	2	0.00
12/03/2012	R203 On 07-February-13			Bond Future	7.50	106.2498	106.2692	106.2498	0.00
12/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	980	1	1	1	0.00
12/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	1	1	1	0.00
12/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	930	1	1	1	0.00
12/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5118	5	5	5	0.00
12/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4816	5	5	5	0.00
12/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4964	5	5	5	0.00
12/03/2012	R204 On 03-May-12			Bond Future	7.59	105.1172	105.1484	105.1172	3,396.00
12/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5856	6	6	6	0.00
12/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6093	6	6	6	0.00
12/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	153	0	0	0	550.00
12/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1551	2	2	2	0.00
12/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5619	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
12/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	26	0	0	0	0.00
12/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3257	3	3	3	0.00
12/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	703	1	1	1	550.00
12/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	17	0	0	0	0.00
12/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	21	0	0	0	0.00
12/03/2012	R204 On 02-August-12			Bond Future	7.67	102.6319	102.6620	102.6319	0.00
12/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4884	5	5	5	0.00
12/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5070	5	5	5	0.00
12/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4700	5	5	5	0.00
12/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	867	1	1	1	0.00
12/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	760	1	1	1	0.00
12/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	812	1	1	1	0.00
12/03/2012	R204 On 01-November-12			Bond Future	7.74	104.2272	104.2562	104.2272	0.00
12/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3465	3	3	3	0.00
12/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3326	3	3	3	0.00
12/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3607	4	4	4	0.00
12/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2114	2	2	2	0.00
12/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2310	2	2	2	0.00
12/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2211	2	2	2	0.00
12/03/2012	R204 On 07-February-13			Bond Future	7.81	102.0004	102.0237	102.0004	0.00
12/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3668	4	4	4	0.00
12/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3538	4	4	4	0.00
12/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3799	4	4	4	0.00
12/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2694	3	3	3	0.00
12/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2894	3	3	3	0.00
12/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2793	3	3	3	0.00
12/03/2012	R206 On 03-May-12			Bond Future	5.96	104.7666	104.7666	104.7666	890.00
12/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2434	2	2	2	0.00
12/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2512	3	3	3	0.00
12/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2356	2	2	2	0.00
12/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R206 On 03-May-12	7.50	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
12/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5422	102.5381	102.5422	0.00
12/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1772	2	2	2	0.00
12/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1709	2	2	2	0.00
12/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1835	2	2	2	0.00
12/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	27	0	0	0	0.00
12/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	35	0	0	0	0.00
12/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	31	0	0	0	0.00
12/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1330	104.1319	104.1330	0.00
12/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	526	1	1	1	0.00
12/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	559	1	1	1	0.00
12/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	494	0	0	0	0.00
12/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	428	0	0	0	0.00
12/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	379	0	0	0	0.00
12/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	403	0	0	0	0.00
12/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1744	102.1646	102.1744	0.00
12/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	1	1	0.00
12/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	1	1	0.00
12/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	552	1	1	1	0.00
12/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	332	0	0	0	0.00
12/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	299	0	0	0	0.00
12/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	315	0	0	0	0.00
12/03/2012	R207 On 03-May-12			Bond Future	7.81	99.0239	99.0575	99.0239	25,293.00
12/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5146	5	5	5	0.00
12/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5393	5	5	5	0.00
12/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4899	5	5	5	0.00
12/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	438	0	0	0	2,400.00
12/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	800	1	1	1	800.00
12/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1814	2	2	2	0.00
12/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3015	3	3	3	0.00
12/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	331	0	0	0	2,400.00
12/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	765	1	1	1	800.00
12/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1705	2	2	2	0.00
12/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	88	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
12/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2481	3	2	3	0.00
12/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	60	0	0	0	0.00
12/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	73	0	0	0	0.00
12/03/2012	R207 On 02-August-12			Bond Future	7.89	96.8417	96.8742	96.8417	0.00
12/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5404	5	5	5	0.00
12/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5603	6	6	6	0.00
12/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5208	5	5	5	0.00
12/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	958	1	1	1	0.00
12/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	843	1	1	1	0.00
12/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	899	1	1	1	0.00
12/03/2012	R207 On 01-November-12			Bond Future	7.96	98.3456	98.3772	98.3456	0.00
12/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3911	4	4	4	0.00
12/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3759	4	4	4	0.00
12/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4066	4	4	4	0.00
12/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2316	2	2	2	0.00
12/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2526	3	3	3	0.00
12/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2419	2	2	2	0.00
12/03/2012	R207 On 07-February-13			Bond Future	8.04	96.4090	96.4395	96.4090	0.00
12/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4175	4	4	4	0.00
12/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4033	4	4	4	0.00
12/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4318	4	4	4	0.00
12/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2984	3	3	3	0.00
12/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3201	3	3	3	0.00
12/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3092	3	3	3	0.00
12/03/2012	R208 On 03-May-12			Bond Future	7.87	93.5542	93.6205	93.5542	9,515.00
12/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6545	6	7	6	0.00
12/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6812	7	7	7	0.00
12/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6277	6	6	6	0.00
12/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	456	0	0	0	3,000.00
12/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	838	1	1	1	1,000.00
12/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1911	2	2	2	0.00
12/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3197	3	3	3	0.00
12/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	359	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	834	1	1	1	1,000.00
12/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1870	2	2	2	0.00
12/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	45	0	0	0	0.00
12/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2721	3	3	3	0.00
12/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	30	0	0	0	0.00
12/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	37	0	0	0	0.00
12/03/2012	R208 On 02-August-12			Bond Future	7.95	94.9276	94.9922	94.9276	0.00
12/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5653	6	6	6	0.00
12/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5445	5	5	5	0.00
12/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5863	6	6	6	0.00
12/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1002	1	1	1	0.00
12/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1135	1	1	1	0.00
12/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1067	1	1	1	0.00
12/03/2012	R208 On 01-November-12			Bond Future	8.01	93.0042	93.0730	93.0042	0.00
12/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4139	4	4	4	0.00
12/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4303	4	4	4	0.00
12/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3977	4	4	4	0.00
12/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2900	3	3	3	0.00
12/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2663	3	3	3	0.00
12/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2780	3	3	3	0.00
12/03/2012	R208 On 07-February-13			Bond Future	8.08	94.6199	94.6869	94.6199	0.00
12/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3709	4	4	4	0.00
12/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3846	4	4	4	0.00
12/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3574	4	4	4	0.00
12/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4293	4	4	4	0.00
12/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4003	4	4	4	0.00
12/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4146	4	4	4	0.00
12/03/2012	R209 On 03-May-12			Bond Future	8.79	75.3695	75.4563	75.3695	2,113.00
12/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2850	3	3	3	0.00
12/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2611	3	3	3	0.00
12/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3099	3	3	3	0.00
12/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1073	1	1	1	0.00
12/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1348	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
12/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1204	1	1	1	0.00
12/03/2012	R209 On 02-August-12			Bond Future	8.86	76.4757	76.5615	76.4757	0.00
12/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5666	6	6	6	0.00
12/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5895	6	6	6	0.00
12/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5441	5	5	5	0.00
12/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2824	3	3	3	0.00
12/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2548	3	3	3	0.00
12/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2682	3	3	3	0.00
12/03/2012	R209 On 01-November-12			Bond Future	8.92	74.5146	74.6070	74.5146	0.00
12/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5405	5	5	5	0.00
12/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5215	5	5	5	0.00
12/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5603	6	6	6	0.00
12/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4581	5	5	5	0.00
12/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4954	5	5	5	0.00
12/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4762	5	5	5	0.00
12/03/2012	R209 On 07-February-13			Bond Future	8.98	75.8137	75.8974	75.8137	0.00
12/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6076	6	6	6	0.00
12/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5893	6	6	6	0.00
12/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6269	6	6	6	0.00
12/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5731	6	6	6	0.00
12/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6114	6	6	6	0.00
12/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5916	6	6	6	0.00
12/03/2012	R210 On 03-May-12			Bond Future	140.55	140.5519	140.5463	140.5519	840.00
12/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1546	2	2	2	0.00
12/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1496	2	1	2	0.00
12/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1596	2	2	2	0.00
12/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12			Bond Future	118.62	118.6261	118.6166	118.6261	480.00
12/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	417	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	467	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
12/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	367	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12			Bond Future	116.28	116.2827	116.2774	116.2827	2,842.00
12/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	977	1	1	1	0.00
12/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	927	1	1	1	0.00
12/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1027	1	1	1	0.00
12/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R213 On 03-May-12			Bond Future	8.68	85.8256	85.8743	85.8256	1,266.00
12/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4936	5	5	5	0.00
12/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5246	5	5	5	0.00
12/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4630	5	5	5	0.00
12/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	552	1	1	1	0.00
12/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	419	0	0	0	0.00
12/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	482	1	0	1	0.00
12/03/2012	R213 On 02-August-12			Bond Future	8.75	87.0844	87.1324	87.0844	0.00
12/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6329	6	6	6	0.00
12/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6575	7	7	7	0.00
12/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6087	6	6	6	0.00
12/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2581	3	3	3	0.00
12/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2323	2	2	2	0.00
12/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2448	3	2	3	0.00
12/03/2012	R213 On 01-November-12			Bond Future	8.81	84.8980	84.9454	84.8980	0.00
12/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5874	6	6	6	0.00
12/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6087	6	6	6	0.00
12/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5670	6	6	6	0.00
12/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4598	5	5	5	0.00
12/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4245	4	4	4	0.00
12/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4416	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
12/03/2012	R213 On 07-February-13			Bond Future	8.88	86.3732	86.4121	86.3732	0.00
12/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6490	6	6	6	0.00
12/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6693	7	7	7	0.00
12/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6295	6	6	6	0.00
12/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5768	6	6	6	0.00
12/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5400	5	5	5	0.00
12/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5579	6	6	6	0.00
13/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	1409 On 28-February-41			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
13/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	AL7T On 03-May-12			Index Future	424.46	424.1170	424.4590	424.1170	16.00
13/03/2012	AL7T On 02-August-12			Index Future	430.67	430.3320	430.6730	430.3320	0.00
13/03/2012	ALBI On 03-May-12			Index Future	386.02	385.7900	386.0190	385.7900	897.00
13/03/2012	ALBI On 02-August-12			Index Future	391.67	391.4430	391.6700	391.4430	118.00
13/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CAAN On 30-March-12			Can-Do Future	0.01	0.0124	0.0137	0.0124	0.00
13/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2086	0.2199	0.2086	100,000.00
13/03/2012	CAAW On 20-April-12			Any day expiry	7.59	7.6167	7.5877	7.6167	0.00
13/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	34	0	0	0	0.00
13/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	39	0	0	0	0.00
13/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	30	0	0	0	0.00
13/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	592	1	1	1	0.00
13/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	501	0	1	0	0.00
13/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	546	1	1	1	0.00
13/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0175	0.0154	0.0175	12,500.00
13/03/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0396	0.0301	0.0396	12,500.00
13/03/2012	CAAZ On 18-June-12			Can-Do Future	0.05	0.0608	0.0548	0.0608	5,670.00
13/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.5943	7.5646	7.5943	0.00
13/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	19	0	0	0	0.00
13/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	15	0	0	0	0.00
13/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	24	0	0	0	0.00
13/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	309	0	0	0	0.00
13/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	400	0	0	0	0.00
13/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	354	0	0	0	0.00
13/03/2012	GOVI On 03-May-12			GOVI	386.93	386.7230	386.9330	386.7230	195.00
13/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	49330	5	5	5	0.00
13/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	49230	5	5	5	0.00
13/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	49430	5	5	5	0.00
13/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 02-August-12			GOVI	392.60	392.3910	392.5980	392.3910	0.00
13/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	25980	2	3	2	0.00
13/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	25880	2	3	2	0.00
13/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	26080	2	3	2	0.00
13/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2012	IGOV On 03-May-12			Index Future	171.59	171.5020	171.5890	171.5020	515.00
13/03/2012	IGOV On 02-August-12			Index Future	174.10	174.0150	174.1010	174.0150	0.00
13/03/2012	ILBI On 03-May-12			Index Future	464.62	463.7720	464.6220	463.7720	0.00
13/03/2012	ILBI On 02-August-12			Index Future	471.27	472.1320	471.2670	472.1320	152.00
13/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	2,390.00
13/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
13/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
13/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	2,890.00
13/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	0.00
13/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.2900	94.3000	94.2900	0.00
13/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	44,760.00
13/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.1000	94.1000	94.1000	940.00
13/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.09	93.9200	93.9100	93.9200	790.00
13/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.28	93.7400	93.7200	93.7400	1,250.00
13/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.47	93.5500	93.5300	93.5500	1,700.00
13/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.67	93.3500	93.3300	93.3500	2,000.00
13/03/2012	R157 On 03-May-12			Bond Future	6.71	122.0347	122.0380	122.0347	11,534.00
13/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4975	5	5	5	0.00
13/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5132	5	5	5	0.00
13/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4817	5	5	5	0.00
13/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	100	0	0	0	1,500.00
13/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	288	0	0	0	0.00
13/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	644	1	1	1	0.00
13/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	521	1	1	1	1,500.00
13/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	999	1	1	1	1,500.00
13/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1652	2	2	2	0.00
13/03/2012	R157 On 03-May-12	8.30	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
13/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8252	123.8252	123.8252	0.00
13/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3822	4	4	4	0.00
13/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3691	4	4	4	0.00
13/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3954	4	4	4	0.00
13/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	144	0	0	0	0.00
13/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	176	0	0	0	0.00
13/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	160	0	0	0	0.00
13/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9371	118.9400	118.9371	0.00
13/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1592	2	2	2	0.00
13/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1674	2	2	2	0.00
13/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1514	2	2	2	0.00
13/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1198	1	1	1	0.00
13/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1076	1	1	1	0.00
13/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1135	1	1	1	0.00
13/03/2012	R157 On 07-February-13			Bond Future	6.89	120.9967	120.9942	120.9967	0.00
13/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1270	1	1	1	0.00
13/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1332	1	1	1	0.00
13/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1210	1	1	1	0.00
13/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1695	2	2	2	0.00
13/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1560	2	2	2	0.00
13/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1626	2	2	2	0.00
13/03/2012	R186 On 03-May-12			Bond Future	8.31	122.1752	122.2792	122.1752	28,388.00
13/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6583	7	7	7	0.00
13/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6970	7	7	7	0.00
13/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6200	6	6	6	0.00
13/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	679	1	1	1	2,250.00
13/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1615	2	2	2	750.00
13/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3108	3	3	3	0.00
13/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5452	5	5	5	0.00
13/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	527	1	1	1	2,250.00
13/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1359	1	1	1	750.00
13/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2690	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
13/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	391	0	0	0	0.00
13/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4678	5	5	5	0.00
13/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	287	0	0	0	0.00
13/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	336	0	0	0	0.00
13/03/2012	R186 On 02-August-12			Bond Future	8.39	118.6747	118.7767	118.6747	360.00
13/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6351	6	6	6	0.00
13/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6631	7	7	7	0.00
13/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3882	4	4	4	8,750.00
13/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5858	6	6	6	0.00
13/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6075	6	6	6	0.00
13/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1841	2	2	2	276.00
13/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2120	2	2	2	43.00
13/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6406	6	6	6	0.00
13/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3026	3	3	3	43.00
13/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8159	8	8	8	0.00
13/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3231	3	3	3	0.00
13/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5172	5	5	5	0.00
13/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3373	3	3	3	276.00
13/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8883	9	9	9	0.00
13/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2896	3	3	3	0.00
13/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3060	3	3	3	0.00
13/03/2012	R186 On 01-November-12			Bond Future	8.45	120.5153	120.6245	120.5153	0.00
13/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7125	7	7	7	0.00
13/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6869	7	7	7	0.00
13/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7383	7	7	7	0.00
13/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4290	4	4	4	0.00
13/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4658	5	5	5	0.00
13/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4472	5	4	5	0.00
13/03/2012	R186 On 07-February-13			Bond Future	8.52	117.3058	117.4041	117.3058	0.00
13/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6544	7	7	7	0.00
13/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6772	7	7	7	0.00
13/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6326	6	6	6	0.00
13/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	6981	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6531	7	7	7	0.00
13/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6750	7	7	7	0.00
13/03/2012	R189 On 03-May-12			Bond Future	215.51	215.5342	215.5097	215.5342	0.00
13/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	510	1	1	1	0.00
13/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	460	0	0	0	0.00
13/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	560	1	1	1	0.00
13/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R197 On 03-May-12			Bond Future	254.53	254.1971	254.5326	254.1971	999.00
13/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3533	3	4	3	0.00
13/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3483	3	3	3	0.00
13/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3583	3	4	3	0.00
13/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 03-May-12			Bond Future	6.09	109.6545	109.6669	109.6545	1,658.00
13/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4028	4	4	4	0.00
13/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3910	4	4	4	0.00
13/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4146	4	4	4	0.00
13/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8517	106.8652	106.8517	0.00
13/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3135	3	3	3	0.00
13/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3033	3	3	3	0.00
13/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3238	3	3	3	0.00
13/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	43	0	0	0	0.00
13/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	0	0	0.00
13/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	48	0	0	0	0.00
13/03/2012	R201 On 01-November-12			Bond Future	6.08	108.5121	108.5264	108.5121	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
13/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1368	1	1	1	0.00
13/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1436	1	1	1	0.00
13/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1301	1	1	1	0.00
13/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	557	1	1	1	0.00
13/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	491	0	0	0	0.00
13/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	523	1	1	1	0.00
13/03/2012	R201 On 07-February-13			Bond Future	6.02	105.9750	105.9840	105.9750	0.00
13/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1136	1	1	1	0.00
13/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1083	1	1	1	0.00
13/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1190	1	1	1	0.00
13/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	692	1	1	1	0.00
13/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	762	1	1	1	0.00
13/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	726	1	1	1	0.00
13/03/2012	R202 On 03-May-12			Bond Future	190.04	190.0500	190.0429	190.0500	36,952.00
13/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	43	0	0	0	0.00
13/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
13/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	93	0	0	0	0.00
13/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	7	0	0	0	0.00
13/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R203 On 03-May-12			Bond Future	7.28	105.4196	105.4196	105.4196	3,856.00
13/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6331	6	6	6	0.00
13/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6537	7	7	7	0.00
13/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6124	6	6	6	0.00
13/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	376	0	0	0	4,200.00
13/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2475	2	2	2	0.00
13/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	608	1	1	1	1,400.00
13/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1311	1	1	1	0.00
13/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	566	1	1	1	1,400.00
13/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	189	0	0	0	4,200.00
13/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1206	1	1	1	0.00
13/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	3	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
13/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1654	2	2	2	0.00
13/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	0	0	0.00
13/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	2	0	0	0	0.00
13/03/2012	R203 On 02-August-12			Bond Future	7.36	106.9614	106.9657	106.9614	0.00
13/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5145	5	5	5	0.00
13/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5315	5	5	5	0.00
13/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4973	5	5	5	0.00
13/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	428	0	0	0	0.00
13/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	365	0	0	0	0.00
13/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	397	0	0	0	0.00
13/03/2012	R203 On 01-November-12			Bond Future	7.43	104.4621	104.4662	104.4621	0.00
13/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2966	3	3	3	0.00
13/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2844	3	3	3	0.00
13/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3090	3	3	3	0.00
13/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1583	2	2	2	0.00
13/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1741	2	2	2	0.00
13/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1661	2	2	2	0.00
13/03/2012	R203 On 07-February-13			Bond Future	7.50	106.2692	106.2692	106.2692	0.00
13/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	977	1	1	1	0.00
13/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	927	1	1	1	0.00
13/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1032	1	1	1	0.00
13/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4813	5	5	5	0.00
13/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5	5	0.00
13/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4961	5	5	5	0.00
13/03/2012	R204 On 03-May-12			Bond Future	7.58	105.1484	105.1796	105.1484	3,396.00
13/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5886	6	6	6	0.00
13/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6123	6	6	6	0.00
13/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	152	0	0	0	550.00
13/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1561	2	2	2	0.00
13/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5648	6	6	6	0.00
13/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	24	0	0	0	0.00
13/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3225	3	3	3	0.00
13/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	682	1	1	1	550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	15	0	0	0	0.00
13/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	20	0	0	0	0.00
13/03/2012	R204 On 02-August-12			Bond Future	7.66	102.6620	102.6922	102.6620	0.00
13/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4901	5	5	5	0.00
13/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4717	5	5	5	0.00
13/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5087	5	5	5	0.00
13/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	747	1	1	1	0.00
13/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	854	1	1	1	0.00
13/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	799	1	1	1	0.00
13/03/2012	R204 On 01-November-12			Bond Future	7.73	104.2562	104.2853	104.2562	0.00
13/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3476	3	3	3	0.00
13/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3618	4	4	4	0.00
13/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3336	3	3	3	0.00
13/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2291	2	2	2	0.00
13/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2096	2	2	2	0.00
13/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2193	2	2	2	0.00
13/03/2012	R204 On 07-February-13			Bond Future	7.81	102.0237	102.0516	102.0237	0.00
13/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3678	4	4	4	0.00
13/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3810	4	4	4	0.00
13/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3548	4	4	4	0.00
13/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2876	3	3	3	0.00
13/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2677	3	3	3	0.00
13/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2775	3	3	3	0.00
13/03/2012	R206 On 03-May-12			Bond Future	5.96	104.7666	104.7682	104.7666	890.00
13/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2435	2	2	2	0.00
13/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2513	3	3	3	0.00
13/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2357	2	2	2	0.00
13/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5381	102.5381	102.5381	0.00
13/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1771	2	2	2	0.00
13/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1834	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
13/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1708	2	2	2	0.00
13/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	34	0	0	0	0.00
13/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	26	0	0	0	0.00
13/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	30	0	0	0	0.00
13/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1319	104.1307	104.1319	0.00
13/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	525	1	1	1	0.00
13/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	493	0	0	0	0.00
13/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	557	1	1	1	0.00
13/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	378	0	0	0	0.00
13/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	429	0	0	0	0.00
13/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	403	0	0	0	0.00
13/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1646	102.1601	102.1646	0.00
13/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	577	1	1	1	0.00
13/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	549	1	1	1	0.00
13/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	605	1	1	1	0.00
13/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	300	0	0	0	0.00
13/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	334	0	0	0	0.00
13/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	317	0	0	0	0.00
13/03/2012	R207 On 03-May-12			Bond Future	7.79	99.0575	99.1525	99.0575	26,269.00
13/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5233	5	5	5	0.00
13/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5482	5	5	5	0.00
13/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4985	5	5	5	0.00
13/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	454	0	0	0	2,400.00
13/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	826	1	1	1	800.00
13/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1864	2	2	2	0.00
13/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3085	3	3	3	0.00
13/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	306	0	0	0	2,400.00
13/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	720	1	1	1	800.00
13/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1636	2	2	2	0.00
13/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	79	0	0	0	0.00
13/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2402	2	2	2	0.00
13/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	54	0	0	0	0.00
13/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	65	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
13/03/2012	R207 On 02-August-12			Bond Future	7.88	96.8742	96.9664	96.8742	0.00
13/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5469	5	5	5	0.00
13/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5271	5	5	5	0.00
13/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5669	6	6	6	0.00
13/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	816	1	1	1	0.00
13/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	929	1	1	1	0.00
13/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	871	1	1	1	0.00
13/03/2012	R207 On 01-November-12			Bond Future	7.95	98.3772	98.4720	98.3772	0.00
13/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3961	4	4	4	0.00
13/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4117	4	4	4	0.00
13/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3808	4	4	4	0.00
13/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2480	3	2	3	0.00
13/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2272	2	2	2	0.00
13/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2374	2	2	2	0.00
13/03/2012	R207 On 07-February-13			Bond Future	8.02	96.4395	96.5263	96.4395	0.00
13/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4219	4	4	4	0.00
13/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4363	4	4	4	0.00
13/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4076	4	4	4	0.00
13/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3158	3	3	3	0.00
13/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2942	3	3	3	0.00
13/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3049	3	3	3	0.00
13/03/2012	R208 On 03-May-12			Bond Future	7.86	93.6205	93.6868	93.6205	9,510.00
13/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6608	7	7	7	0.00
13/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6875	7	7	7	0.00
13/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6339	6	6	6	0.00
13/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	463	0	0	0	3,000.00
13/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	852	1	1	1	1,000.00
13/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1941	2	2	2	0.00
13/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3242	3	3	3	0.00
13/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	338	0	0	0	3,000.00
13/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	798	1	1	1	1,000.00
13/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1818	2	2	2	0.00
13/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	40	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
13/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2661	3	3	3	0.00
13/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	26	0	0	0	0.00
13/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	34	0	0	0	0.00
13/03/2012	R208 On 02-August-12			Bond Future	7.93	94.9922	95.0628	94.9922	0.00
13/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5699	6	6	6	0.00
13/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5910	6	6	6	0.00
13/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5490	5	5	5	0.00
13/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1110	1	1	1	0.00
13/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	978	1	1	1	0.00
13/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1042	1	1	1	0.00
13/03/2012	R208 On 01-November-12			Bond Future	8.00	93.0730	93.1419	93.0730	0.00
13/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4172	4	4	4	0.00
13/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	4009	4	4	4	0.00
13/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4337	4	4	4	0.00
13/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2628	3	3	3	0.00
13/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2863	3	3	3	0.00
13/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2744	3	3	3	0.00
13/03/2012	R208 On 07-February-13			Bond Future	8.07	94.6869	94.7484	94.6869	0.00
13/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3734	4	4	4	0.00
13/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3598	4	4	4	0.00
13/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3871	4	4	4	0.00
13/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	3966	4	4	4	0.00
13/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4255	4	4	4	0.00
13/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4110	4	4	4	0.00
13/03/2012	R209 On 03-May-12			Bond Future	8.77	75.4563	75.5830	75.4563	2,113.00
13/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2915	3	3	3	0.00
13/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2672	3	3	3	0.00
13/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3168	3	3	3	0.00
13/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1015	1	1	1	0.00
13/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1282	1	1	1	0.00
13/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1142	1	1	1	0.00
13/03/2012	R209 On 02-August-12			Bond Future	8.84	76.5615	76.6865	76.5615	0.00
13/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5733	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
13/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5506	5	6	5	0.00
13/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5964	6	6	6	0.00
13/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2491	3	2	3	0.00
13/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2764	3	3	3	0.00
13/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2624	3	3	3	0.00
13/03/2012	R209 On 01-November-12			Bond Future	8.90	74.6070	74.7383	74.6070	0.00
13/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5467	5	5	5	0.00
13/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5667	6	6	6	0.00
13/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5275	5	5	5	0.00
13/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4882	5	5	5	0.00
13/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4514	5	5	5	0.00
13/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4692	5	5	5	0.00
13/03/2012	R209 On 07-February-13			Bond Future	8.96	75.8974	76.0271	75.8974	0.00
13/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6138	6	6	6	0.00
13/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6332	6	6	6	0.00
13/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5953	6	6	6	0.00
13/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6045	6	6	6	0.00
13/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5664	6	6	6	0.00
13/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5849	6	6	6	0.00
13/03/2012	R210 On 03-May-12			Bond Future	140.54	140.5463	140.5412	140.5463	820.00
13/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1541	2	2	2	0.00
13/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1591	2	2	2	0.00
13/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1491	1	1	1	0.00
13/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R211 On 03-May-12			Bond Future	118.61	118.6166	118.6074	118.6166	480.00
13/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	407	0	0	0	0.00
13/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	357	0	0	0	0.00
13/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	457	0	0	0	0.00
13/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R211 On 03-May-12	118.25	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
13/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R212 On 03-May-12			Bond Future	116.32	116.2774	116.3227	116.2774	2,752.00
13/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1023	1	1	1	0.00
13/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1073	1	1	1	0.00
13/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	973	1	1	1	0.00
13/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R213 On 03-May-12			Bond Future	8.67	85.8743	85.9637	85.8743	2,296.00
13/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4997	5	5	5	0.00
13/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5311	5	5	5	0.00
13/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4689	5	5	5	0.00
13/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	522	1	1	1	0.00
13/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	395	0	0	0	0.00
13/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	454	0	0	0	0.00
13/03/2012	R213 On 02-August-12			Bond Future	8.74	87.1324	87.2205	87.1324	0.00
13/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6375	6	6	6	0.00
13/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6622	7	7	7	0.00
13/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6132	6	6	6	0.00
13/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2538	3	3	3	0.00
13/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2282	2	2	2	0.00
13/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2406	2	2	2	0.00
13/03/2012	R213 On 01-November-12			Bond Future	8.80	84.9454	85.0324	84.9454	0.00
13/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5913	6	6	6	0.00
13/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6127	6	6	6	0.00
13/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5708	6	6	6	0.00
13/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4549	5	5	5	0.00
13/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4198	4	4	4	0.00
13/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4368	4	4	4	0.00
13/03/2012	R213 On 07-February-13			Bond Future	8.87	86.4121	86.5056	86.4121	0.00
13/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6533	6	7	6	0.00
13/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6737	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6338	6	6	6	0.00
13/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5717	6	6	6	0.00
13/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5350	5	5	5	0.00
13/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5528	6	6	6	0.00
14/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	AL7T On 03-May-12			Index Future	419.81	424.4590	419.8110	424.4590	16.00
14/03/2012	AL7T On 02-August-12			Index Future	425.95	430.6730	425.9510	430.6730	0.00
14/03/2012	ALBI On 03-May-12			Index Future	382.10	386.0190	382.0980	386.0190	897.00
14/03/2012	ALBI On 02-August-12			Index Future	387.69	391.6700	387.6870	391.6700	118.00
14/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0137	0.0204	0.0137	0.00
14/03/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.2199	0.1792	0.2199	100,000.00
14/03/2012	CAAW On 20-April-12			Any day expiry	7.70	7.5877	7.7032	7.5877	0.00
14/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	46	0	0	0	0.00
14/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	40	0	0	0	0.00
14/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	53	0	0	0	0.00
14/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	400	1	0	1	0.00
14/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	487	1	0	1	0.00
14/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	443	1	0	1	0.00
14/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0154	0.0210	0.0154	12,500.00
14/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0301	0.0511	0.0301	12,500.00
14/03/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0548	0.0977	0.0548	5,670.00
14/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1000	0.1027	0.1000	8,000.00
14/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1000	0.1016	0.1000	8,000.00
14/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0800	0.0791	0.0800	16,000.00
14/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0400	0.0387	0.0400	16,000.00
14/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	DAAA On 29-March-12			Any day expiry	7.68	7.5646	7.6780	7.5646	0.00
14/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	31	0	0	0	0.00
14/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	24	0	0	0	0.00
14/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	40	0	0	0	0.00
14/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	212	0	0	0	0.00
14/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	296	0	0	0	0.00
14/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	253	0	0	0	0.00
14/03/2012	GOVI On 03-May-12			GOVI	383.15	386.9330	383.1450	386.9330	193.00
14/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	11450	5	1	5	0.00
14/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	11350	5	1	5	0.00
14/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	11550	5	1	5	0.00
14/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
14/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
14/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
14/03/2012	GOVI On 02-August-12			GOVI	388.75	392.5980	388.7490	392.5980	0.00
14/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	3	0	3	0.00
14/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	3	0	3	0.00
14/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	3	0	3	0.00
14/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	12410	0	1	0	0.00
14/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	12610	0	1	0	0.00
14/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	12510	0	1	0	0.00
14/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2012	IGOV On 03-May-12			Index Future	171.39	171.5890	171.3920	171.5890	515.00
14/03/2012	IGOV On 02-August-12			Index Future	173.90	174.1010	173.8990	174.1010	0.00
14/03/2012	ILBI On 03-May-12			Index Future	464.62	464.6220	464.6220	464.6220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	ILBI On 02-August-12			Index Future	471.27	471.2670	471.2670	471.2670	152.00
14/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,390.00
14/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
14/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
14/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3500	94.3300	94.3500	2,890.00
14/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3300	94.3100	94.3300	0.00
14/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.73	94.3000	94.2700	94.3000	0.00
14/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2500	94.2300	94.2500	44,760.00
14/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.95	94.1000	94.0500	94.1000	940.00
14/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.9100	93.8300	93.9100	790.00
14/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.7200	93.6300	93.7200	1,250.00
14/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.59	93.5300	93.4100	93.5300	1,700.00
14/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.80	93.3300	93.2000	93.3300	2,000.00
14/03/2012	R157 On 03-May-12			Bond Future	6.89	122.0380	121.4580	122.0380	11,534.00
14/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4395	5	4	5	0.00
14/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4553	5	5	5	0.00
14/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4238	5	4	5	0.00
14/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	370	1	0	1	0.00
14/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	38	0	0	0	1,500.00
14/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	138	0	0	0	0.00
14/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1429	1	1	1	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
14/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	827	1	1	1	1,500.00
14/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
14/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2170	2	2	2	0.00
14/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
14/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R157 On 02-August-12			Bond Future	6.98	123.8252	123.2336	123.8252	0.00
14/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3298	4	3	4	0.00
14/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3424	4	3	4	0.00
14/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3173	4	3	4	0.00
14/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	250	0	0	0	0.00
14/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	206	0	0	0	0.00
14/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	227	0	0	0	0.00
14/03/2012	R157 On 01-November-12			Bond Future	7.05	118.9400	118.3397	118.9400	0.00
14/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1285	2	1	2	0.00
14/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1357	2	1	2	0.00
14/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1215	2	1	2	0.00
14/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1499	1	1	1	0.00
14/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1360	1	1	1	0.00
14/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1428	1	1	1	0.00
14/03/2012	R157 On 07-February-13			Bond Future	7.12	120.9942	120.3974	120.9942	0.00
14/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1000	1	1	1	0.00
14/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1052	1	1	1	0.00
14/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	948	1	1	1	0.00
14/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2030	2	2	2	0.00
14/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1877	2	2	2	0.00
14/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1953	2	2	2	0.00
14/03/2012	R186 On 03-May-12			Bond Future	8.49	122.2792	120.6317	122.2792	28,388.00
14/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5194	7	5	7	0.00
14/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5551	7	6	7	0.00
14/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4844	6	5	6	0.00
14/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	372	1	0	1	2,250.00
14/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4170	5	4	5	0.00
14/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1008	2	1	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2168	3	2	3	0.00
14/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	2066	1	2	1	750.00
14/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	893	1	1	1	2,250.00
14/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3731	3	4	3	0.00
14/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	683	0	1	0	0.00
14/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	6019	5	6	5	0.00
14/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	515	0	1	0	0.00
14/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	594	0	1	0	0.00
14/03/2012	R186 On 02-August-12			Bond Future	8.57	118.7767	117.1053	118.7767	360.00
14/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5304	6	5	6	0.00
14/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5560	7	6	7	0.00
14/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5053	6	5	6	0.00
14/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3105	4	3	4	8,750.00
14/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4857	6	5	6	0.00
14/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1612	2	2	2	43.00
14/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5355	6	5	6	0.00
14/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1384	2	1	2	276.00
14/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9323	8	9	8	0.00
14/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3646	3	4	3	43.00
14/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	4043	3	4	3	276.00
14/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	10097	9	10	9	0.00
14/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3880	3	4	3	0.00
14/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	6067	5	6	5	0.00
14/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3496	3	3	3	0.00
14/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3684	3	4	3	0.00
14/03/2012	R186 On 01-November-12			Bond Future	8.64	120.6245	118.9291	120.6245	0.00
14/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6113	7	6	7	0.00
14/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5879	7	6	7	0.00
14/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6352	7	6	7	0.00
14/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4954	4	5	4	0.00
14/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5363	5	5	5	0.00
14/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5155	4	5	4	0.00
14/03/2012	R186 On 07-February-13			Bond Future	8.72	117.4041	115.6969	117.4041	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5645	7	6	7	0.00
14/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5446	6	5	6	0.00
14/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5855	7	6	7	0.00
14/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7321	7	7	7	0.00
14/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7808	7	8	7	0.00
14/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7558	7	8	7	0.00
14/03/2012	R189 On 03-May-12			Bond Future	215.68	215.5097	215.6796	215.5097	0.00
14/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	680	1	1	1	0.00
14/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	630	0	1	0	0.00
14/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	730	1	1	1	0.00
14/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R197 On 03-May-12			Bond Future	254.27	254.5326	254.2708	254.5326	999.00
14/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3271	4	3	4	0.00
14/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3221	3	3	3	0.00
14/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3321	4	3	4	0.00
14/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R201 On 03-May-12			Bond Future	6.24	109.6669	109.3049	109.6669	1,658.00
14/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3666	4	4	4	0.00
14/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3785	4	4	4	0.00
14/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3548	4	4	4	0.00
14/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	0.00
14/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R201 On 02-August-12			Bond Future	6.27	106.8652	106.4957	106.8652	0.00
14/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2788	3	3	3	0.00
14/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2888	3	3	3	0.00
14/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2689	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	81	0	0	0	0.00
14/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	62	0	0	0	0.00
14/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	71	0	0	0	0.00
14/03/2012	R201 On 01-November-12			Bond Future	6.27	108.5264	108.1514	108.5264	0.00
14/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1140	1	1	1	0.00
14/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1202	1	1	1	0.00
14/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1080	1	1	1	0.00
14/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	711	1	1	1	0.00
14/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	632	0	1	0	0.00
14/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	670	1	1	1	0.00
14/03/2012	R201 On 07-February-13			Bond Future	6.23	105.9840	105.6134	105.9840	0.00
14/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	925	1	1	1	0.00
14/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	973	1	1	1	0.00
14/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	878	1	1	1	0.00
14/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	928	1	1	1	0.00
14/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	845	1	1	1	0.00
14/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	886	1	1	1	0.00
14/03/2012	R202 On 03-May-12			Bond Future	189.72	190.0429	189.7238	190.0429	36,952.00
14/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	326	0	0	0	0.00
14/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	226	0	0	0	0.00
14/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	276	0	0	0	0.00
14/03/2012	R203 On 03-May-12			Bond Future	7.46	105.4196	104.6520	105.4196	3,856.00
14/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5566	6	6	6	0.00
14/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5772	7	6	7	0.00
14/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5360	6	5	6	0.00
14/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	193	0	0	0	4,200.00
14/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	341	1	0	1	1,400.00
14/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	860	1	1	1	0.00
14/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1847	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	328	0	0	0	4,200.00
14/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	882	1	1	1	1,400.00
14/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1707	1	2	1	0.00
14/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	0	0	0.00
14/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2239	2	2	2	0.00
14/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	0	0	0.00
14/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	0	0	0.00
14/03/2012	R203 On 02-August-12			Bond Future	7.54	106.9657	106.1843	106.9657	0.00
14/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4484	5	4	5	0.00
14/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4324	5	4	5	0.00
14/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4646	5	5	5	0.00
14/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	477	0	0	0	0.00
14/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	560	0	1	0	0.00
14/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	518	0	1	0	0.00
14/03/2012	R203 On 01-November-12			Bond Future	7.62	104.4662	103.6709	104.4662	0.00
14/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2484	3	2	3	0.00
14/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2374	3	2	3	0.00
14/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2598	3	3	3	0.00
14/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1887	2	2	2	0.00
14/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2066	2	2	2	0.00
14/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1974	2	2	2	0.00
14/03/2012	R203 On 07-February-13			Bond Future	7.71	106.2692	105.4720	106.2692	0.00
14/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	761	1	1	1	0.00
14/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	807	1	1	1	0.00
14/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	719	1	1	1	0.00
14/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5704	5	6	5	0.00
14/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5385	5	5	5	0.00
14/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5543	5	6	5	0.00
14/03/2012	R204 On 03-May-12			Bond Future	7.75	105.1796	104.2950	105.1796	3,396.00
14/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5021	6	5	6	0.00
14/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5254	6	5	6	0.00
14/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4789	6	5	6	0.00
14/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	70	0	0	0	550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1062	2	1	2	0.00
14/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1067	1	1	1	550.00
14/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	49	0	0	0	0.00
14/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4027	3	4	3	0.00
14/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	31	0	0	0	0.00
14/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	39	0	0	0	0.00
14/03/2012	R204 On 02-August-12			Bond Future	7.84	102.6922	101.7883	102.6922	0.00
14/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4206	5	4	5	0.00
14/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4381	5	4	5	0.00
14/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4033	5	4	5	0.00
14/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1074	1	1	1	0.00
14/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	945	1	1	1	0.00
14/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	1008	1	1	1	0.00
14/03/2012	R204 On 01-November-12			Bond Future	7.92	104.2853	103.3747	104.2853	0.00
14/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2940	3	3	3	0.00
14/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3071	4	3	4	0.00
14/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2813	3	3	3	0.00
14/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2679	2	3	2	0.00
14/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2460	2	2	2	0.00
14/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2567	2	3	2	0.00
14/03/2012	R204 On 07-February-13			Bond Future	8.00	102.0516	101.1303	102.0516	0.00
14/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3155	4	3	4	0.00
14/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3036	4	3	4	0.00
14/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3277	4	3	4	0.00
14/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3066	3	3	3	0.00
14/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3285	3	3	3	0.00
14/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3173	3	3	3	0.00
14/03/2012	R206 On 03-May-12			Bond Future	6.09	104.7682	104.5688	104.7682	890.00
14/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2236	2	2	2	0.00
14/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2158	2	2	2	0.00
14/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2314	3	2	3	0.00
14/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R206 On 03-May-12	7.45	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
14/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R206 On 02-August-12			Bond Future	6.12	102.5381	102.3357	102.5381	0.00
14/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1582	2	2	2	0.00
14/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1520	2	2	2	0.00
14/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1644	2	2	2	0.00
14/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	38	0	0	0	0.00
14/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	49	0	0	0	0.00
14/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	43	0	0	0	0.00
14/03/2012	R206 On 01-November-12			Bond Future	6.07	104.1307	103.9263	104.1307	0.00
14/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	416	1	0	1	0.00
14/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	389	0	0	0	0.00
14/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	445	1	0	1	0.00
14/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	470	0	0	0	0.00
14/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	529	0	1	0	0.00
14/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	499	0	0	0	0.00
14/03/2012	R206 On 07-February-13			Bond Future	5.93	102.1601	101.9627	102.1601	0.00
14/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	461	1	0	1	0.00
14/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	486	1	0	1	0.00
14/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	437	1	0	1	0.00
14/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	419	0	0	0	0.00
14/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	379	0	0	0	0.00
14/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	398	0	0	0	0.00
14/03/2012	R207 On 03-May-12			Bond Future	7.98	99.1525	98.1412	99.1525	26,236.00
14/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4282	5	4	5	0.00
14/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4520	5	5	5	0.00
14/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4043	5	4	5	0.00
14/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	231	0	0	0	2,400.00
14/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2285	3	2	3	0.00
14/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	471	1	0	1	800.00
14/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1248	2	1	2	0.00
14/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1116	1	1	1	800.00
14/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	517	0	1	0	2,400.00
14/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2292	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	0	0	0.00
14/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3190	2	3	2	0.00
14/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	103	0	0	0	0.00
14/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	126	0	0	0	0.00
14/03/2012	R207 On 02-August-12			Bond Future	8.07	96.9664	95.9418	96.9664	0.00
14/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4676	5	5	5	0.00
14/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4864	6	5	6	0.00
14/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4491	5	4	5	0.00
14/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1174	1	1	1	0.00
14/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	1036	1	1	1	0.00
14/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1103	1	1	1	0.00
14/03/2012	R207 On 01-November-12			Bond Future	8.14	98.4720	97.4349	98.4720	0.00
14/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3341	4	3	4	0.00
14/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3484	4	3	4	0.00
14/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3202	4	3	4	0.00
14/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2911	2	3	2	0.00
14/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2677	2	3	2	0.00
14/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2791	2	3	2	0.00
14/03/2012	R207 On 07-February-13			Bond Future	8.23	96.5263	95.4819	96.5263	0.00
14/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3616	4	4	4	0.00
14/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3485	4	3	4	0.00
14/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3749	4	4	4	0.00
14/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3372	3	3	3	0.00
14/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3611	3	4	3	0.00
14/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3490	3	3	3	0.00
14/03/2012	R208 On 03-May-12			Bond Future	8.04	93.6868	92.6325	93.6868	9,510.00
14/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5585	7	6	7	0.00
14/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5847	7	6	7	0.00
14/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5324	6	5	6	0.00
14/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	248	0	0	0	3,000.00
14/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2433	3	2	3	0.00
14/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	504	1	1	1	1,000.00
14/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1331	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1242	1	1	1	1,000.00
14/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	583	0	1	0	3,000.00
14/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2524	2	3	2	0.00
14/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	80	0	0	0	0.00
14/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3501	3	4	3	0.00
14/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	53	0	0	0	0.00
14/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	65	0	0	0	0.00
14/03/2012	R208 On 02-August-12			Bond Future	8.12	95.0628	93.9933	95.0628	0.00
14/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4885	6	5	6	0.00
14/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4690	5	5	5	0.00
14/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5084	6	5	6	0.00
14/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1221	1	1	1	0.00
14/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1379	1	1	1	0.00
14/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1298	1	1	1	0.00
14/03/2012	R208 On 01-November-12			Bond Future	8.19	93.1419	92.0529	93.1419	0.00
14/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3529	4	4	4	0.00
14/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3381	4	3	4	0.00
14/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3680	4	4	4	0.00
14/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	3060	3	3	3	0.00
14/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3324	3	3	3	0.00
14/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3190	3	3	3	0.00
14/03/2012	R208 On 07-February-13			Bond Future	8.26	94.7484	93.6551	94.7484	0.00
14/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3200	4	3	4	0.00
14/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3330	4	3	4	0.00
14/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3078	4	3	4	0.00
14/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4828	4	5	4	0.00
14/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4518	4	5	4	0.00
14/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4669	4	5	4	0.00
14/03/2012	R209 On 03-May-12			Bond Future	8.94	75.5830	74.2547	75.5830	2,933.00
14/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2089	3	2	3	0.00
14/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2301	3	2	3	0.00
14/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1887	3	2	3	0.00
14/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1825	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
14/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1477	1	1	1	0.00
14/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1644	1	2	1	0.00
14/03/2012	R209 On 02-August-12			Bond Future	9.01	76.6865	75.3369	76.6865	0.00
14/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	4926	6	5	6	0.00
14/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5137	6	5	6	0.00
14/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4718	6	5	6	0.00
14/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3326	3	3	3	0.00
14/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	3014	2	3	2	0.00
14/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3167	3	3	3	0.00
14/03/2012	R209 On 01-November-12			Bond Future	9.08	74.7383	73.3667	74.7383	0.00
14/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4703	5	5	5	0.00
14/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	4888	6	5	6	0.00
14/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4528	5	5	5	0.00
14/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5507	5	6	5	0.00
14/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	5106	5	5	5	0.00
14/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5300	5	5	5	0.00
14/03/2012	R209 On 07-February-13			Bond Future	9.15	76.0271	74.6422	76.0271	0.00
14/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5380	6	5	6	0.00
14/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5209	6	5	6	0.00
14/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5560	6	6	6	0.00
14/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6277	6	6	6	0.00
14/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6686	6	7	6	0.00
14/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6475	6	6	6	0.00
14/03/2012	R210 On 03-May-12			Bond Future	140.53	140.5412	140.5266	140.5412	820.00
14/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1527	2	2	2	0.00
14/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1477	1	1	1	0.00
14/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1577	2	2	2	0.00
14/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R211 On 03-May-12			Bond Future	118.58	118.6074	118.5807	118.6074	480.00
14/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	381	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	431	0	0	0	0.00
14/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	331	0	0	0	0.00
14/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R212 On 03-May-12			Bond Future	116.31	116.3227	116.3084	116.3227	2,752.00
14/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1008	1	1	1	0.00
14/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	958	1	1	1	0.00
14/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1058	1	1	1	0.00
14/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R213 On 03-May-12			Bond Future	8.84	85.9637	84.5897	85.9637	2,646.00
14/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	3884	5	4	5	0.00
14/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3605	5	4	5	0.00
14/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4169	5	4	5	0.00
14/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	627	0	1	0	0.00
14/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	812	1	1	1	0.00
14/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	715	0	1	0	0.00
14/03/2012	R213 On 02-August-12			Bond Future	8.91	87.2205	85.8344	87.2205	0.00
14/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5449	6	5	6	0.00
14/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5677	7	6	7	0.00
14/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5224	6	5	6	0.00
14/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	3016	3	3	3	0.00
14/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2723	2	3	2	0.00
14/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2867	2	3	2	0.00
14/03/2012	R213 On 01-November-12			Bond Future	8.98	85.0324	83.6258	85.0324	0.00
14/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5165	6	5	6	0.00
14/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5361	6	5	6	0.00
14/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	4971	6	5	6	0.00
14/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5218	5	5	5	0.00
14/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4839	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	5026	4	5	4	0.00
14/03/2012	R213 On 07-February-13			Bond Future	9.06	86.5056	85.0808	86.5056	0.00
14/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5725	7	6	7	0.00
14/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	5915	7	6	7	0.00
14/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5544	6	6	6	0.00
14/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6348	6	6	6	0.00
14/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5953	5	6	5	0.00
14/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6145	6	6	6	0.00
14/03/2012	R214 On 03-May-12			Bond Future	8.99	8.8200	75.7140	8.8200	1,500.00
14/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1632	0	2	0	0.00
14/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1466	0	1	0	0.00
14/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1549	0	2	0	0.00
14/03/2012	R214 On 02-August-12			Bond Future	9.06	8.8820	76.8205	8.8820	0.00
14/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	2180	0	2	0	0.00
14/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	2014	0	2	0	0.00
14/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	2097	0	2	0	0.00
15/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	AL7T On 03-May-12			Index Future	420.17	419.8110	420.1670	419.8110	16.00
15/03/2012	AL7T On 02-August-12			Index Future	426.30	425.9510	426.3010	425.9510	0.00
15/03/2012	ALBI On 03-May-12			Index Future	382.46	382.0980	382.4560	382.0980	897.00
15/03/2012	ALBI On 02-August-12			Index Future	388.04	387.6870	388.0400	387.6870	118.00
15/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0204	0.0152	0.0204	0.00
15/03/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.1792	0.1935	0.1792	100,000.00
15/03/2012	CAAW On 20-April-12			Any day expiry	7.66	7.7032	7.6580	7.7032	0.00
15/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	40	0	0	0	0.00
15/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	35	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
15/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	45	0	0	0	0.00
15/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	437	0	0	0	0.00
15/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	527	0	1	0	0.00
15/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	482	0	0	0	0.00
15/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0210	0.0160	0.0210	12,500.00
15/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0511	0.0449	0.0511	12,500.00
15/03/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0977	0.0857	0.0977	5,670.00
15/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1027	0.1004	0.1027	8,000.00
15/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1016	0.1027	0.1016	8,000.00
15/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0791	0.0825	0.0791	16,000.00
15/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0387	0.0413	0.0387	16,000.00
15/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	DAAA On 29-March-12			Any day expiry	7.63	7.6780	7.6347	7.6780	0.00
15/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	24	0	0	0	0.00
15/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	31	0	0	0	0.00
15/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	18	0	0	0	0.00
15/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	333	0	0	0	0.00
15/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	246	0	0	0	0.00
15/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	289	0	0	0	0.00
15/03/2012	GOVI On 03-May-12			GOVI	383.44	383.1450	383.4420	383.1450	193.00
15/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	14420	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
15/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	14320	1	1	1	0.00
15/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	14520	1	1	1	0.00
15/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12			GOVI	389.04	388.7490	389.0390	388.7490	0.00
15/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	9510	1	1	1	0.00
15/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	9710	1	1	1	0.00
15/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	9610	1	1	1	0.00
15/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2012	IGOV On 03-May-12			Index Future	171.27	171.3920	171.2740	171.3920	515.00
15/03/2012	IGOV On 02-August-12			Index Future	173.77	173.8990	173.7740	173.8990	0.00
15/03/2012	ILBI On 03-May-12			Index Future	464.62	464.6220	464.6220	464.6220	0.00
15/03/2012	ILBI On 02-August-12			Index Future	471.27	471.2670	471.2670	471.2670	152.00
15/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,390.00
15/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
15/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	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
15/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	2,890.00
15/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	0.00
15/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2700	94.2800	94.2700	0.00
15/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.76	94.2300	94.2400	94.2300	44,760.00
15/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.96	94.0500	94.0400	94.0500	940.00
15/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.8300	93.8200	93.8300	790.00
15/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.41	93.6300	93.5900	93.6300	1,250.00
15/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.65	93.4100	93.3500	93.4100	1,700.00
15/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.87	93.2000	93.1300	93.2000	2,000.00
15/03/2012	R157 On 03-May-12			Bond Future	6.89	121.4580	121.4448	121.4580	11,534.00
15/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4382	4	4	4	0.00
15/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4539	5	5	5	0.00
15/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4225	4	4	4	0.00
15/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	35	0	0	0	1,500.00
15/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	132	0	0	0	0.00
15/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	360	0	0	0	0.00
15/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	830	1	1	1	1,500.00
15/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1436	1	1	1	1,500.00
15/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
15/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2180	2	2	2	0.00
15/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
15/03/2012	R157 On 02-August-12			Bond Future	6.98	123.2336	123.2153	123.2336	0.00
15/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3280	3	3	3	0.00
15/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3155	3	3	3	0.00
15/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3406	3	3	3	0.00
15/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	206	0	0	0	0.00
15/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	250	0	0	0	0.00
15/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	227	0	0	0	0.00
15/03/2012	R157 On 01-November-12			Bond Future	7.06	118.3397	118.3172	118.3397	0.00
15/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1271	1	1	1	0.00
15/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1343	1	1	1	0.00
15/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1201	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
15/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1508	1	2	1	0.00
15/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1368	1	1	1	0.00
15/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1437	1	1	1	0.00
15/03/2012	R157 On 07-February-13			Bond Future	7.13	120.3974	120.3847	120.3974	0.00
15/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	993	1	1	1	0.00
15/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1045	1	1	1	0.00
15/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	941	1	1	1	0.00
15/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2035	2	2	2	0.00
15/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1882	2	2	2	0.00
15/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1959	2	2	2	0.00
15/03/2012	R186 On 03-May-12			Bond Future	8.47	120.6317	120.8359	120.6317	29,388.00
15/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5345	5	5	5	0.00
15/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5708	6	6	6	0.00
15/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4990	5	5	5	0.00
15/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	391	0	0	0	2,250.00
15/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1054	1	1	1	750.00
15/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2254	2	2	2	0.00
15/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4305	4	4	4	0.00
15/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	824	1	1	1	2,250.00
15/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1948	2	2	2	750.00
15/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3573	4	4	4	0.00
15/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	624	1	1	1	0.00
15/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5834	6	6	6	0.00
15/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	468	1	0	1	0.00
15/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	541	1	1	1	0.00
15/03/2012	R186 On 02-August-12			Bond Future	8.55	117.1053	117.3055	117.1053	430.00
15/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5405	5	5	5	0.00
15/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5664	6	6	6	0.00
15/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3173	3	3	3	8,750.00
15/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4952	5	5	5	0.00
15/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5151	5	5	5	0.00
15/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1419	1	1	1	276.00
15/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1652	2	2	2	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5456	5	5	5	0.00
15/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3547	4	4	4	43.00
15/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9163	9	9	9	0.00
15/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3778	4	4	4	0.00
15/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5935	6	6	6	0.00
15/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3938	4	4	4	276.00
15/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9932	10	10	10	0.00
15/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3400	3	3	3	0.00
15/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3585	4	4	4	0.00
15/03/2012	R186 On 01-November-12			Bond Future	8.62	118.9291	119.1257	118.9291	0.00
15/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6210	6	6	6	0.00
15/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5973	6	6	6	0.00
15/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6451	6	6	6	0.00
15/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4857	5	5	5	0.00
15/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5261	5	5	5	0.00
15/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5055	5	5	5	0.00
15/03/2012	R186 On 07-February-13			Bond Future	8.69	115.6969	115.9072	115.6969	0.00
15/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5737	6	6	6	0.00
15/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5536	5	6	5	0.00
15/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5949	6	6	6	0.00
15/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7205	7	7	7	0.00
15/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7688	8	8	8	0.00
15/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7440	8	7	8	0.00
15/03/2012	R189 On 03-May-12			Bond Future	215.65	215.6796	215.6547	215.6796	0.00
15/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	655	1	1	1	0.00
15/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	605	1	1	1	0.00
15/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	705	1	1	1	0.00
15/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R197 On 03-May-12			Bond Future	253.92	254.2708	253.9152	254.2708	999.00
15/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2915	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
15/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2865	3	3	3	0.00
15/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2965	3	3	3	0.00
15/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R201 On 03-May-12			Bond Future	6.24	109.3049	109.3049	109.3049	1,658.00
15/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3666	4	4	4	0.00
15/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3548	4	4	4	0.00
15/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3785	4	4	4	0.00
15/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	0.00
15/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R201 On 02-August-12			Bond Future	6.27	106.4957	106.4935	106.4957	0.00
15/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2785	3	3	3	0.00
15/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2686	3	3	3	0.00
15/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2885	3	3	3	0.00
15/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	62	0	0	0	0.00
15/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	80	0	0	0	0.00
15/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	70	0	0	0	0.00
15/03/2012	R201 On 01-November-12			Bond Future	6.27	108.1514	108.1453	108.1514	0.00
15/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1135	1	1	1	0.00
15/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1196	1	1	1	0.00
15/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1075	1	1	1	0.00
15/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	712	1	1	1	0.00
15/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	632	1	1	1	0.00
15/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	671	1	1	1	0.00
15/03/2012	R201 On 07-February-13			Bond Future	6.23	105.6134	105.6170	105.6134	0.00
15/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	925	1	1	1	0.00
15/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	974	1	1	1	0.00
15/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	878	1	1	1	0.00
15/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	924	1	1	1	0.00
15/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	843	1	1	1	0.00
15/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	882	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
15/03/2012	R202 On 03-May-12			Bond Future	189.72	189.7238	189.7169	189.7238	36,952.00
15/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	333	0	0	0	0.00
15/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	233	0	0	0	0.00
15/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	283	0	0	0	0.00
15/03/2012	R203 On 03-May-12			Bond Future	7.45	104.6520	104.6565	104.6520	3,524.00
15/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5570	6	6	6	0.00
15/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5776	6	6	6	0.00
15/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5364	5	5	5	0.00
15/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	188	0	0	0	4,200.00
15/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1843	2	2	2	0.00
15/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	336	0	0	0	1,400.00
15/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	853	1	1	1	0.00
15/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	871	1	1	1	1,400.00
15/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	320	0	0	0	4,200.00
15/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1697	2	2	2	0.00
15/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	6	0	0	0	0.00
15/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2229	2	2	2	0.00
15/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	3	0	0	0	0.00
15/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	0	0	0.00
15/03/2012	R203 On 02-August-12			Bond Future	7.54	106.1843	106.1843	106.1843	0.00
15/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4479	4	4	4	0.00
15/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4641	5	5	5	0.00
15/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4319	4	4	4	0.00
15/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	555	1	1	1	0.00
15/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	472	0	0	0	0.00
15/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	513	1	1	1	0.00
15/03/2012	R203 On 01-November-12			Bond Future	7.62	103.6709	103.6709	103.6709	0.00
15/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2479	2	2	2	0.00
15/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2369	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
15/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2593	3	3	3	0.00
15/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1882	2	2	2	0.00
15/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2061	2	2	2	0.00
15/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1969	2	2	2	0.00
15/03/2012	R203 On 07-February-13			Bond Future	7.71	105.4720	105.4797	105.4720	0.00
15/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	760	1	1	1	0.00
15/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	806	1	1	1	0.00
15/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	718	1	1	1	0.00
15/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5696	6	6	6	0.00
15/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5376	5	5	5	0.00
15/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5534	6	6	6	0.00
15/03/2012	R204 On 03-May-12			Bond Future	7.76	104.2950	104.2744	104.2950	3,396.00
15/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	4999	5	5	5	0.00
15/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5232	5	5	5	0.00
15/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	66	0	0	0	550.00
15/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1041	1	1	1	0.00
15/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4767	5	5	5	0.00
15/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	48	0	0	0	0.00
15/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4044	4	4	4	0.00
15/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1067	1	1	1	550.00
15/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	30	0	0	0	0.00
15/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	38	0	0	0	0.00
15/03/2012	R204 On 02-August-12			Bond Future	7.85	101.7883	101.7635	101.7883	0.00
15/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4181	4	4	4	0.00
15/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4009	4	4	4	0.00
15/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4356	4	4	4	0.00
15/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	944	1	1	1	0.00
15/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1075	1	1	1	0.00
15/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	1008	1	1	1	0.00
15/03/2012	R204 On 01-November-12			Bond Future	7.93	103.3747	103.3459	103.3747	0.00
15/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2919	3	3	3	0.00
15/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3049	3	3	3	0.00
15/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2792	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
15/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2687	3	3	3	0.00
15/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2467	2	2	2	0.00
15/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2575	3	3	3	0.00
15/03/2012	R204 On 07-February-13			Bond Future	8.01	101.1303	101.1118	101.1303	0.00
15/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3141	3	3	3	0.00
15/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3022	3	3	3	0.00
15/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3262	3	3	3	0.00
15/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3069	3	3	3	0.00
15/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3289	3	3	3	0.00
15/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3178	3	3	3	0.00
15/03/2012	R206 On 03-May-12			Bond Future	6.09	104.5688	104.5704	104.5688	890.00
15/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2238	2	2	2	0.00
15/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2316	2	2	2	0.00
15/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2160	2	2	2	0.00
15/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R206 On 02-August-12			Bond Future	6.12	102.3357	102.3343	102.3357	0.00
15/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1580	2	2	2	0.00
15/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1642	2	2	2	0.00
15/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1519	2	2	2	0.00
15/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	49	0	0	0	0.00
15/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	37	0	0	0	0.00
15/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	43	0	0	0	0.00
15/03/2012	R206 On 01-November-12			Bond Future	6.08	103.9263	103.9217	103.9263	0.00
15/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	413	0	0	0	0.00
15/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	386	0	0	0	0.00
15/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	442	0	0	0	0.00
15/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	472	0	0	0	0.00
15/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	531	1	1	1	0.00
15/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	500	0	1	0	0.00
15/03/2012	R206 On 07-February-13			Bond Future	5.93	101.9627	101.9663	101.9627	0.00
15/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	462	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
15/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	488	0	0	0	0.00
15/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	438	0	0	0	0.00
15/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	417	0	0	0	0.00
15/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	377	0	0	0	0.00
15/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	396	0	0	0	0.00
15/03/2012	R207 On 03-May-12			Bond Future	7.96	98.1412	98.2075	98.1412	26,236.00
15/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4337	4	4	4	0.00
15/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4578	5	5	5	0.00
15/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4098	4	4	4	0.00
15/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	234	0	0	0	2,400.00
15/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	480	0	0	0	800.00
15/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1271	1	1	1	0.00
15/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2323	2	2	2	0.00
15/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	489	1	0	1	2,400.00
15/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1072	1	1	1	800.00
15/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2235	2	2	2	0.00
15/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	137	0	0	0	0.00
15/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3127	3	3	3	0.00
15/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	95	0	0	0	0.00
15/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	114	0	0	0	0.00
15/03/2012	R207 On 02-August-12			Bond Future	8.06	95.9418	96.0008	95.9418	0.00
15/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4711	5	5	5	0.00
15/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4526	4	5	4	0.00
15/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4900	5	5	5	0.00
15/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	1013	1	1	1	0.00
15/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1150	1	1	1	0.00
15/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1079	1	1	1	0.00
15/03/2012	R207 On 01-November-12			Bond Future	8.13	97.4349	97.4921	97.4349	0.00
15/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3366	3	3	3	0.00
15/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3509	3	4	3	0.00
15/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3225	3	3	3	0.00
15/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2877	3	3	3	0.00
15/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2644	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
15/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2759	3	3	3	0.00
15/03/2012	R207 On 07-February-13			Bond Future	8.21	95.4819	95.5474	95.4819	0.00
15/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3645	4	4	4	0.00
15/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3513	3	4	3	0.00
15/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3779	4	4	4	0.00
15/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3337	3	3	3	0.00
15/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3574	4	4	4	0.00
15/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3454	3	3	3	0.00
15/03/2012	R208 On 03-May-12			Bond Future	8.02	92.6325	92.7337	92.6325	9,510.00
15/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5679	6	6	6	0.00
15/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5942	6	6	6	0.00
15/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5417	5	5	5	0.00
15/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	257	0	0	0	3,000.00
15/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	521	1	1	1	1,000.00
15/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1371	1	1	1	0.00
15/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2495	2	2	2	0.00
15/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	544	1	1	1	3,000.00
15/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1181	1	1	1	1,000.00
15/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2440	3	2	3	0.00
15/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	71	0	0	0	0.00
15/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3408	4	3	4	0.00
15/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	47	0	0	0	0.00
15/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	58	0	0	0	0.00
15/03/2012	R208 On 02-August-12			Bond Future	8.10	93.9933	94.0862	93.9933	0.00
15/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4943	5	5	5	0.00
15/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5143	5	5	5	0.00
15/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4747	5	5	5	0.00
15/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1343	1	1	1	0.00
15/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1188	1	1	1	0.00
15/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1263	1	1	1	0.00
15/03/2012	R208 On 01-November-12			Bond Future	8.17	92.0529	92.1492	92.0529	0.00
15/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3573	4	4	4	0.00
15/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3425	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
15/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3726	4	4	4	0.00
15/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	3010	3	3	3	0.00
15/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3272	3	3	3	0.00
15/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3138	3	3	3	0.00
15/03/2012	R208 On 07-February-13			Bond Future	8.25	93.6551	93.7598	93.6551	0.00
15/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3242	3	3	3	0.00
15/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3374	3	3	3	0.00
15/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3119	3	3	3	0.00
15/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4765	5	5	5	0.00
15/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4458	5	4	5	0.00
15/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4606	5	5	5	0.00
15/03/2012	R209 On 03-May-12			Bond Future	8.91	74.2547	74.5328	74.2547	2,933.00
15/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2227	2	2	2	0.00
15/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2015	2	2	2	0.00
15/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2448	2	2	2	0.00
15/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1345	1	1	1	0.00
15/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1675	2	2	2	0.00
15/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1504	2	2	2	0.00
15/03/2012	R209 On 02-August-12			Bond Future	8.98	75.3369	75.6190	75.3369	0.00
15/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5082	5	5	5	0.00
15/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4869	5	5	5	0.00
15/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5297	5	5	5	0.00
15/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2892	3	3	3	0.00
15/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3195	3	3	3	0.00
15/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3041	3	3	3	0.00
15/03/2012	R209 On 01-November-12			Bond Future	9.04	73.3667	73.6529	73.3667	0.00
15/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4841	5	5	5	0.00
15/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5029	5	5	5	0.00
15/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4663	5	5	5	0.00
15/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5356	6	5	6	0.00
15/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4961	5	5	5	0.00
15/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5152	5	5	5	0.00
15/03/2012	R209 On 07-February-13			Bond Future	9.11	74.6422	74.9323	74.6422	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
15/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5520	5	6	5	0.00
15/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5346	5	5	5	0.00
15/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5703	6	6	6	0.00
15/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6130	6	6	6	0.00
15/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6533	7	7	7	0.00
15/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6325	6	6	6	0.00
15/03/2012	R210 On 03-May-12			Bond Future	140.52	140.5266	140.5214	140.5266	820.00
15/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1521	2	2	2	0.00
15/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1471	1	1	1	0.00
15/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1571	2	2	2	0.00
15/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R211 On 03-May-12			Bond Future	118.57	118.5807	118.5717	118.5807	480.00
15/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	372	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	422	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	322	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R212 On 03-May-12			Bond Future	116.15	116.3084	116.1530	116.3084	2,752.00
15/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	853	1	1	1	0.00
15/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	803	1	1	1	0.00
15/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	903	1	1	1	0.00
15/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R213 On 03-May-12			Bond Future	8.81	84.5897	84.8044	84.5897	2,646.00
15/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4033	4	4	4	0.00
15/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4324	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
15/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3748	4	4	4	0.00
15/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	740	1	1	1	0.00
15/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	567	1	1	1	0.00
15/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	649	1	1	1	0.00
15/03/2012	R213 On 02-August-12			Bond Future	8.89	85.8344	86.0382	85.8344	0.00
15/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5563	5	6	5	0.00
15/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5794	6	6	6	0.00
15/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5335	5	5	5	0.00
15/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2923	3	3	3	0.00
15/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2636	3	3	3	0.00
15/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2777	3	3	3	0.00
15/03/2012	R213 On 01-November-12			Bond Future	8.96	83.6258	83.8345	83.6258	0.00
15/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5266	5	5	5	0.00
15/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5465	5	5	5	0.00
15/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5069	5	5	5	0.00
15/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5108	5	5	5	0.00
15/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4734	5	5	5	0.00
15/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4919	5	5	5	0.00
15/03/2012	R213 On 07-February-13			Bond Future	9.03	85.0808	85.2942	85.0808	0.00
15/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5828	6	6	6	0.00
15/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6021	6	6	6	0.00
15/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5645	6	6	6	0.00
15/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6236	6	6	6	0.00
15/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5846	6	6	6	0.00
15/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6034	6	6	6	0.00
15/03/2012	R214 On 03-May-12			Bond Future	8.94	75.7140	76.1245	75.7140	1,500.00
15/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1222	2	1	2	0.00
15/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1056	1	1	1	0.00
15/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1139	2	1	2	0.00
15/03/2012	R214 On 02-August-12			Bond Future	9.01	76.8205	77.2335	76.8205	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
15/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1767	2	2	2	0.00
15/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1601	2	2	2	0.00
15/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1684	2	2	2	0.00