



# Derivatives Weekly Statistics Report

From: 26/03/2012 To: 28/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	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
26/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	AL7T On 03-May-12			Index Future	422.79	420.4700	422.7910	420.4700	16.00
26/03/2012	AL7T On 02-August-12			Index Future	428.90	426.5560	428.9030	426.5560	0.00
26/03/2012	ALBI On 03-May-12			Index Future	384.50	382.4880	384.5020	382.4880	897.00
26/03/2012	ALBI On 02-August-12			Index Future	390.06	388.0250	390.0610	388.0250	118.00
26/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	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
26/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CAAN On 30-March-12			Can-Do Future	0.00	0.0014	0.0000	0.0014	0.00
26/03/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.1641	0.2050	0.1641	100,000.00
26/03/2012	CAAW On 20-April-12			Any day expiry	7.62	7.7275	7.6179	7.7275	0.00
26/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	20	0	0	0	0.00
26/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	17	0	0	0	0.00
26/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	24	0	0	0	0.00
26/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	456	0	0	0	0.00
26/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	549	0	1	0	0.00
26/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	502	0	1	0	0.00
26/03/2012	CAAX On 30-March-12			Can-Do Future	0.00	0.0049	0.0025	0.0049	12,500.00
26/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0577	0.0368	0.0577	12,500.00
26/03/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.1047	0.0800	0.1047	5,670.00
26/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.0981	0.1012	0.0981	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	CABB On 18-June-12			Can-Do Future	0.11	0.1052	0.1051	0.1052	8,000.00
26/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0845	0.0789	0.0845	16,000.00
26/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0434	0.0395	0.0434	16,000.00
26/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2012	DAAA On 29-March-12			Any day expiry	7.59	7.7031	7.5940	7.7031	0.00
26/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	2	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	1	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	3	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	259	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	357	0	0	0	0.00
26/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	308	0	0	0	0.00
26/03/2012	DAAC On 30-March-12			Any day expiry	6.24	6.2837	6.2410	6.2837	0.00
26/03/2012	DAAC On 30-March-12	6.28	Call	Any day expiry	26	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.33	Call	Any day expiry	15	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.23	Call	Any day expiry	49	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.23	Put	Any day expiry	34	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.33	Put	Any day expiry	100	0	0	0	0.00
26/03/2012	DAAC On 30-March-12	6.28	Put	Any day expiry	61	0	0	0	0.00
26/03/2012	GOVI On 03-May-12			GOVI	385.45	383.5100	385.4520	383.5100	200.00
26/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	34520	2	3	2	0.00
26/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	34420	2	3	2	0.00
26/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	34620	2	3	2	0.00
26/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	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
26/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
26/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
26/03/2012	GOVI On 02-August-12			GOVI	391.03	389.0610	391.0250	389.0610	0.00
26/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	10250	0	1	0	0.00
26/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	10150	0	1	0	0.00
26/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	10350	0	1	0	0.00
26/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	1	0	1	0.00
26/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	1	0	1	0.00
26/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	1	0	1	0.00
26/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2012	IGOV On 03-May-12			Index Future	171.49	171.0310	171.4880	171.0310	546.00
26/03/2012	IGOV On 02-August-12			Index Future	173.97	173.5060	173.9680	173.5060	0.00
26/03/2012	ILBI On 03-May-12			Index Future	463.43	463.7800	463.4290	463.7800	0.00
26/03/2012	ILBI On 02-August-12			Index Future	470.05	470.4110	470.0530	470.4110	152.00
26/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
26/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
26/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3500	94.3600	94.3500	2,890.00
26/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	0.00
26/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.69	94.3000	94.3100	94.3000	0.00

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26/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2400	94.2600	94.2400	44,760.00
26/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1200	94.1500	94.1200	840.00
26/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.8900	93.9600	93.8900	790.00
26/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.6500	93.7500	93.6500	500.00
26/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.48	93.4100	93.5200	93.4100	1,700.00
26/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.72	93.1600	93.2800	93.1600	2,000.00
26/03/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.96	92.9100	93.0400	92.9100	0.00
26/03/2012	R157 On 03-May-12			Bond Future	6.78	121.5241	121.8022	121.5241	11,534.00
26/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4739	4	5	4	0.00
26/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4896	5	5	5	0.00
26/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4581	4	5	4	0.00
26/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	42	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	164	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	454	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	7.35	Call	Bond Future	1906	2	2	2	0.00
26/03/2012	R157 On 03-May-12	7.35	Put	Bond Future	48	0	0	0	1,500.00
26/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	567	1	1	1	1,500.00
26/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1111	1	1	1	1,500.00
26/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1830	2	2	2	0.00
26/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R157 On 02-August-12			Bond Future	6.87	123.2825	123.5642	123.2825	0.00
26/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3579	3	4	3	0.00
26/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3448	3	3	3	0.00
26/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3709	3	4	3	0.00
26/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	160	0	0	0	0.00
26/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	194	0	0	0	0.00
26/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	178	0	0	0	0.00
26/03/2012	R157 On 01-November-12			Bond Future	6.94	118.3846	118.6661	118.3846	0.00
26/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1434	1	1	1	0.00
26/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1510	1	2	1	0.00

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26/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1360	1	1	1	0.00
26/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1318	1	1	1	0.00
26/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1186	1	1	1	0.00
26/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1251	1	1	1	0.00
26/03/2012	R157 On 07-February-13			Bond Future	7.00	120.4305	120.7030	120.4305	0.00
26/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1141	1	1	1	0.00
26/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1199	1	1	1	0.00
26/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1085	1	1	1	0.00
26/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1861	2	2	2	0.00
26/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1718	2	2	2	0.00
26/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1789	2	2	2	0.00
26/03/2012	R186 On 03-May-12			Bond Future	8.40	120.6688	121.4794	120.6688	29,388.00
26/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5742	5	6	5	0.00
26/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6129	5	6	5	0.00
26/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	5361	5	5	5	0.00
26/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	354	0	0	0	2,250.00
26/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1058	1	1	1	750.00
26/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2367	2	2	2	0.00
26/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4620	4	5	4	0.00
26/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	495	1	0	1	2,250.00
26/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1417	2	1	2	750.00
26/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2933	4	3	4	0.00
26/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	352	1	0	1	0.00
26/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5153	6	5	6	0.00
26/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	246	0	0	0	0.00
26/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	295	0	0	0	0.00
26/03/2012	R186 On 02-August-12			Bond Future	8.48	117.1235	117.9459	117.1235	530.00
26/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5639	5	6	5	0.00
26/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5909	5	6	5	0.00
26/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3333	3	3	3	8,750.00
26/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5177	5	5	5	0.00
26/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5380	5	5	5	0.00

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26/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1494	1	1	1	276.00
26/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1731	2	2	2	43.00
26/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5692	5	6	5	0.00
26/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3143	4	3	4	43.00
26/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8601	9	9	9	0.00
26/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3366	4	3	4	0.00
26/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5454	6	5	6	0.00
26/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3523	4	4	4	276.00
26/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9367	10	9	10	0.00
26/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3005	3	3	3	0.00
26/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3179	4	3	4	0.00
26/03/2012	R186 On 01-November-12			Bond Future	8.55	118.9381	119.7724	118.9381	0.00
26/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6485	6	6	6	0.00
26/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6247	6	6	6	0.00
26/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6735	6	7	6	0.00
26/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4494	5	4	5	0.00
26/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4888	5	5	5	0.00
26/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4684	5	5	5	0.00
26/03/2012	R186 On 07-February-13			Bond Future	8.62	115.6969	116.5239	115.6969	0.00
26/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6027	6	6	6	0.00
26/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5819	5	6	5	0.00
26/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6238	6	6	6	0.00
26/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6877	7	7	7	0.00
26/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7354	8	7	8	0.00
26/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7113	8	7	8	0.00
26/03/2012	R189 On 03-May-12			Bond Future	215.55	215.7953	215.5548	215.7953	0.00
26/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	555	1	1	1	0.00
26/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	505	1	1	1	0.00
26/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	605	1	1	1	0.00
26/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	R197 On 03-May-12			Bond Future	254.97	254.7498	254.9687	254.7498	1,019.00
26/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3969	4	4	4	0.00
26/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3919	4	4	4	0.00
26/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	4019	4	4	4	0.00
26/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 03-May-12			Bond Future	6.09	109.4485	109.6570	109.4485	1,658.00
26/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4018	4	4	4	0.00
26/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3900	4	4	4	0.00
26/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4137	4	4	4	0.00
26/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R201 On 02-August-12			Bond Future	6.12	106.6262	106.8358	106.6262	0.00
26/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3103	3	3	3	0.00
26/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3000	3	3	3	0.00
26/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3206	3	3	3	0.00
26/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	40	0	0	0	0.00
26/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	52	0	0	0	0.00
26/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	46	0	0	0	0.00
26/03/2012	R201 On 01-November-12			Bond Future	6.10	108.2769	108.4857	108.2769	0.00
26/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1328	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1395	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1263	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	559	1	1	1	0.00
26/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	490	1	0	1	0.00
26/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	524	1	1	1	0.00
26/03/2012	R201 On 07-February-13			Bond Future	6.05	105.7326	105.9322	105.7326	0.00
26/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1092	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1144	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
26/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1041	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	772	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	1	1	0.00
26/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	734	1	1	1	0.00
26/03/2012	R202 On 03-May-12			Bond Future	189.36	188.4722	189.3560	188.4722	36,952.00
26/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	694	2	1	2	0.00
26/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	594	1	1	1	0.00
26/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	644	2	1	2	0.00
26/03/2012	R203 On 03-May-12			Bond Future	7.37	104.6742	105.0439	104.6742	3,524.00
26/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5954	6	6	6	0.00
26/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6161	6	6	6	0.00
26/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5747	5	6	5	0.00
26/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	202	0	0	0	4,200.00
26/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2085	2	2	2	0.00
26/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	373	0	0	0	1,400.00
26/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	970	1	1	1	0.00
26/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	600	1	1	1	1,400.00
26/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	174	0	0	0	4,200.00
26/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1347	2	1	2	0.00
26/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	2	0	0	0	0.00
26/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1856	2	2	2	0.00
26/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	0	0	0.00
26/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	1	0	0	0	0.00
26/03/2012	R203 On 02-August-12			Bond Future	7.46	106.1886	106.5592	106.1886	0.00
26/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4759	4	5	4	0.00
26/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4930	5	5	5	0.00
26/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4589	4	5	4	0.00
26/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	450	1	0	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
26/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	386	0	0	0	0.00
26/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	418	0	0	0	0.00
26/03/2012	R203 On 01-November-12			Bond Future	7.53	103.6709	104.0452	103.6709	0.00
26/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2681	2	3	2	0.00
26/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2567	2	3	2	0.00
26/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2800	3	3	3	0.00
26/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1714	2	2	2	0.00
26/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1885	2	2	2	0.00
26/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1797	2	2	2	0.00
26/03/2012	R203 On 07-February-13			Bond Future	7.61	105.4643	105.8310	105.4643	0.00
26/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	876	1	1	1	0.00
26/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	923	1	1	1	0.00
26/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	830	1	1	1	0.00
26/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5456	6	5	6	0.00
26/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5142	5	5	5	0.00
26/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5299	6	5	6	0.00
26/03/2012	R204 On 03-May-12			Bond Future	7.66	104.3465	104.7698	104.3465	3,396.00
26/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5469	5	5	5	0.00
26/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5707	5	6	5	0.00
26/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	66	0	0	0	550.00
26/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1194	1	1	1	0.00
26/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5231	5	5	5	0.00
26/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	16	0	0	0	0.00
26/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3549	4	4	4	0.00
26/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	724	1	1	1	550.00
26/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	9	0	0	0	0.00
26/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	13	0	0	0	0.00
26/03/2012	R204 On 02-August-12			Bond Future	7.75	101.8231	102.2565	101.8231	0.00
26/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4499	4	4	4	0.00
26/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4318	4	4	4	0.00
26/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4681	4	5	4	0.00
26/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	776	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
26/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	891	1	1	1	0.00
26/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	833	1	1	1	0.00
26/03/2012	R204 On 01-November-12			Bond Future	7.83	103.4034	103.8359	103.4034	0.00
26/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3172	3	3	3	0.00
26/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3308	3	3	3	0.00
26/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3042	3	3	3	0.00
26/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2447	3	2	3	0.00
26/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2236	2	2	2	0.00
26/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2338	3	2	3	0.00
26/03/2012	R204 On 07-February-13			Bond Future	7.91	101.1533	101.5827	101.1533	0.00
26/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3369	3	3	3	0.00
26/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3249	3	3	3	0.00
26/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3491	3	3	3	0.00
26/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2827	3	3	3	0.00
26/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3046	3	3	3	0.00
26/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2935	3	3	3	0.00
26/03/2012	R206 On 03-May-12			Bond Future	5.87	104.7779	104.9165	104.7779	890.00
26/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2584	2	3	2	0.00
26/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2662	3	3	3	0.00
26/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2506	2	3	2	0.00
26/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R206 On 02-August-12			Bond Future	5.88	102.5312	102.6705	102.5312	0.00
26/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1894	2	2	2	0.00
26/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1958	2	2	2	0.00
26/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1830	2	2	2	0.00
26/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	24	0	0	0	0.00
26/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	17	0	0	0	0.00
26/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	21	0	0	0	0.00
26/03/2012	R206 On 01-November-12			Bond Future	5.78	104.1192	104.2574	104.1192	0.00
26/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	590	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
26/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	556	0	1	0	0.00
26/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	625	1	1	1	0.00
26/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	319	0	0	0	0.00
26/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	365	0	0	0	0.00
26/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	342	0	0	0	0.00
26/03/2012	R206 On 07-February-13			Bond Future	5.58	102.1511	102.2779	102.1511	0.00
26/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	645	1	1	1	0.00
26/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	675	1	1	1	0.00
26/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	616	1	1	1	0.00
26/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	283	0	0	0	0.00
26/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	252	0	0	0	0.00
26/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	267	0	0	0	0.00
26/03/2012	R207 On 03-May-12			Bond Future	7.86	98.3125	98.7675	98.3125	21,226.00
26/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4825	4	5	4	0.00
26/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5077	5	5	5	0.00
26/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4574	4	5	4	0.00
26/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	254	0	0	0	2,400.00
26/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	541	0	1	0	800.00
26/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1463	1	1	1	0.00
26/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2658	2	3	2	0.00
26/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	264	0	0	0	2,400.00
26/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	704	1	1	1	800.00
26/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1736	2	2	2	0.00
26/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	53	0	0	0	0.00
26/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2587	3	3	3	0.00
26/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	34	0	0	0	0.00
26/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	42	0	0	0	0.00
26/03/2012	R207 On 02-August-12			Bond Future	7.95	96.0973	96.5603	96.0973	0.00
26/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5074	5	5	5	0.00
26/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4879	5	5	5	0.00
26/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5271	5	5	5	0.00
26/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	824	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
26/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	943	1	1	1	0.00
26/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	882	1	1	1	0.00
26/03/2012	R207 On 01-November-12			Bond Future	8.03	97.5859	98.0513	97.5859	0.00
26/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3652	3	4	3	0.00
26/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3802	4	4	4	0.00
26/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3508	3	4	3	0.00
26/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2601	3	3	3	0.00
26/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2378	3	2	3	0.00
26/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2486	3	2	3	0.00
26/03/2012	R207 On 07-February-13			Bond Future	8.11	95.6281	96.0886	95.6281	0.00
26/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3927	4	4	4	0.00
26/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3794	4	4	4	0.00
26/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4067	4	4	4	0.00
26/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3084	3	3	3	0.00
26/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3313	4	3	4	0.00
26/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3195	3	3	3	0.00
26/03/2012	R208 On 03-May-12			Bond Future	7.92	92.7814	93.3017	92.7814	9,510.00
26/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6209	6	6	6	0.00
26/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6479	6	6	6	0.00
26/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5939	5	6	5	0.00
26/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	269	0	0	0	3,000.00
26/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	573	0	1	0	1,000.00
26/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1551	1	2	1	0.00
26/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2821	2	3	2	0.00
26/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	302	0	0	0	3,000.00
26/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	793	1	1	1	1,000.00
26/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1924	2	2	2	0.00
26/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	25	0	0	0	0.00
26/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2852	3	3	3	0.00
26/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	16	0	0	0	0.00
26/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	20	0	0	0	0.00
26/03/2012	R208 On 02-August-12			Bond Future	8.00	94.1211	94.6519	94.1211	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
26/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5289	5	5	5	0.00
26/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5498	5	5	5	0.00
26/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5083	5	5	5	0.00
26/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1114	1	1	1	0.00
26/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	977	1	1	1	0.00
26/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1	1	0.00
26/03/2012	R208 On 01-November-12			Bond Future	8.07	92.1832	92.7181	92.1832	0.00
26/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3849	4	4	4	0.00
26/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3697	3	4	3	0.00
26/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4009	4	4	4	0.00
26/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2724	3	3	3	0.00
26/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2975	3	3	3	0.00
26/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2845	3	3	3	0.00
26/03/2012	R208 On 07-February-13			Bond Future	8.15	93.7764	94.3080	93.7764	0.00
26/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3508	3	4	3	0.00
26/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3641	3	4	3	0.00
26/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3379	3	3	3	0.00
26/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4476	5	4	5	0.00
26/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4177	4	4	4	0.00
26/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4324	5	4	5	0.00
26/03/2012	R209 On 03-May-12			Bond Future	8.83	74.4322	75.1098	74.4322	2,998.00
26/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2349	2	2	2	0.00
26/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2116	2	2	2	0.00
26/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2595	2	3	2	0.00
26/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	915	1	1	1	0.00
26/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1199	2	1	2	0.00
26/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1049	1	1	1	0.00
26/03/2012	R209 On 02-August-12			Bond Future	8.90	75.5045	76.1884	75.5045	0.00
26/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5265	5	5	5	0.00
26/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5044	5	5	5	0.00
26/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5491	5	5	5	0.00
26/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2517	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
26/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2801	3	3	3	0.00
26/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2655	3	3	3	0.00
26/03/2012	R209 On 01-November-12			Bond Future	8.97	73.5322	74.2230	73.5322	0.00
26/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5050	5	5	5	0.00
26/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5238	5	5	5	0.00
26/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4864	5	5	5	0.00
26/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4987	5	5	5	0.00
26/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4600	5	5	5	0.00
26/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4791	5	5	5	0.00
26/03/2012	R209 On 07-February-13			Bond Future	9.03	74.8056	75.4953	74.8056	0.00
26/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5741	5	6	5	0.00
26/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5562	5	6	5	0.00
26/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5923	6	6	6	0.00
26/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5787	6	6	6	0.00
26/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6186	7	6	7	0.00
26/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5983	6	6	6	0.00
26/03/2012	R210 On 03-May-12			Bond Future	140.29	139.5626	140.2907	139.5626	820.00
26/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1291	1	1	1	0.00
26/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1241	1	1	1	0.00
26/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1341	1	1	1	0.00
26/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R211 On 03-May-12			Bond Future	118.49	118.4987	118.4892	118.4987	480.00
26/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	289	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	339	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	239	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2012	R212 On 03-May-12			Bond Future	116.51	116.4141	116.5090	116.4141	2,752.00
26/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1209	1	1	1	0.00
26/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	1159	1	1	1	0.00
26/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1259	1	1	1	0.00
26/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
26/03/2012	R213 On 03-May-12			Bond Future	8.74	84.6533	85.3489	84.6533	4,359.00
26/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4308	4	4	4	0.00
26/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4623	4	5	4	0.00
26/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3999	4	4	4	0.00
26/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	447	1	0	1	0.00
26/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	322	0	0	0	0.00
26/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	380	1	0	1	0.00
26/03/2012	R213 On 02-August-12			Bond Future	8.82	85.8813	86.5826	85.8813	0.00
26/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5763	5	6	5	0.00
26/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6004	6	6	6	0.00
26/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5526	5	6	5	0.00
26/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2570	3	3	3	0.00
26/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2302	3	2	3	0.00
26/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2432	3	2	3	0.00
26/03/2012	R213 On 01-November-12			Bond Future	8.89	83.6721	84.3794	83.6721	0.00
26/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5461	5	5	5	0.00
26/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5667	5	6	5	0.00
26/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5264	5	5	5	0.00
26/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4758	5	5	5	0.00
26/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4391	5	4	5	0.00
26/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4569	5	5	5	0.00
26/03/2012	R213 On 07-February-13			Bond Future	8.96	85.1189	85.8310	85.1189	0.00
26/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6070	6	6	6	0.00
26/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6262	6	6	6	0.00
26/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5882	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
26/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5936	6	6	6	0.00
26/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5550	6	6	6	0.00
26/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5740	6	6	6	0.00
26/03/2012	R214 On 03-May-12			Bond Future	8.88	75.9309	76.6370	75.9309	1,500.00
26/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	709	1	1	1	0.00
26/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	543	1	1	1	0.00
26/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	626	1	1	1	0.00
26/03/2012	R214 On 02-August-12			Bond Future	8.94	77.0265	77.7392	77.0265	0.00
26/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
26/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1261	2	1	2	0.00
26/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1095	2	1	2	0.00
26/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1178	2	1	2	0.00
27/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0807 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
27/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	AL7T On 03-May-12			Index Future	421.60	422.7910	421.5970	422.7910	16.00
27/03/2012	AL7T On 02-August-12			Index Future	427.69	428.9030	427.6880	428.9030	0.00
27/03/2012	ALBI On 03-May-12			Index Future	383.35	384.5020	383.3530	384.5020	897.00
27/03/2012	ALBI On 02-August-12			Index Future	388.89	390.0610	388.8920	390.0610	118.00
27/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C197 On 07-December-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
27/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	CAAN On 30-March-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
27/03/2012	CAAO On 30-March-12			Can-Do Future	0.20	0.2050	0.2024	0.2050	100,000.00
27/03/2012	CAAW On 20-April-12			Any day expiry	7.63	7.6179	7.6250	7.6179	0.00
27/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	20	0	0	0	0.00
27/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	23	0	0	0	0.00
27/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	17	0	0	0	0.00
27/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	542	1	1	1	0.00
27/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	448	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
27/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	495	1	0	1	0.00
27/03/2012	CAAX On 30-March-12			Can-Do Future	0.00	0.0025	0.0025	0.0025	12,500.00
27/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0368	0.0371	0.0368	12,500.00
27/03/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0800	0.0818	0.0800	5,670.00
27/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1012	0.1040	0.1012	8,000.00
27/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1051	0.1044	0.1051	8,000.00
27/03/2012	CABC On 18-June-12			Can-Do Future	0.07	0.0789	0.0742	0.0789	16,000.00
27/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0395	0.0362	0.0395	16,000.00
27/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2012	DAAA On 29-March-12			Any day expiry	7.60	7.5940	7.6020	7.5940	0.00
27/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	1	0	0	0	0.00
27/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	1	0	0	0	0.00
27/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	2	0	0	0	0.00
27/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	250	0	0	0	0.00
27/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	349	0	0	0	0.00
27/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	299	0	0	0	0.00
27/03/2012	DAAC On 30-March-12			Any day expiry	47.45	6.2410	47.4461	6.2410	0.00
27/03/2012	DAAC On 30-March-12	6.28	Call	Any day expiry	41170	0	41	0	0.00
27/03/2012	DAAC On 30-March-12	6.33	Call	Any day expiry	41120	0	41	0	0.00
27/03/2012	DAAC On 30-March-12	6.23	Call	Any day expiry	41220	0	41	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
27/03/2012	DAAC On 30-March-12	6.23	Put	Any day expiry	0	0	0	0	0.00
27/03/2012	DAAC On 30-March-12	6.33	Put	Any day expiry	0	0	0	0	0.00
27/03/2012	DAAC On 30-March-12	6.28	Put	Any day expiry	0	0	0	0	0.00
27/03/2012	GOVI On 03-May-12			GOVI	384.37	385.4520	384.3680	385.4520	201.00
27/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	23680	3	2	3	0.00
27/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	23580	3	2	3	0.00
27/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	23780	3	2	3	0.00
27/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
27/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
27/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
27/03/2012	GOVI On 02-August-12			GOVI	389.92	391.0250	389.9220	391.0250	0.00
27/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	1	0	1	0.00
27/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	1	0	1	0.00
27/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	1	0	1	0.00
27/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	880	0	0	0	0.00
27/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	680	0	0	0	0.00
27/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	780	0	0	0	0.00
27/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2012	IGOV On 03-May-12			Index Future	171.51	171.4880	171.5090	171.4880	550.00
27/03/2012	IGOV On 02-August-12			Index Future	173.99	173.9680	173.9870	173.9680	0.00
27/03/2012	ILBI On 03-May-12			Index Future	463.43	463.4290	463.4290	463.4290	0.00
27/03/2012	ILBI On 02-August-12			Index Future	470.05	470.0530	470.0530	470.0530	152.00
27/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
27/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
27/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.65	94.3800	94.3500	94.3800	0.00
27/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3600	94.3300	94.3600	2,890.00
27/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.3300	94.2900	94.3300	0.00
27/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.74	94.3100	94.2600	94.3100	0.00
27/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2600	94.2100	94.2600	44,760.00
27/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.94	94.1500	94.0600	94.1500	840.00
27/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.11	93.9600	93.8900	93.9600	790.00
27/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.31	93.7500	93.6900	93.7500	500.00
27/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.5200	93.4600	93.5200	1,700.00
27/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.78	93.2800	93.2200	93.2800	2,000.00
27/03/2012	JBAF On 19-March-14			Jibar Tradeable Future	7.02	93.0400	92.9800	93.0400	0.00
27/03/2012	R157 On 03-May-12			Bond Future	6.82	121.8022	121.6697	121.8022	11,534.00
27/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4606	5	5	5	0.00
27/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4764	5	5	5	0.00
27/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4449	5	4	5	0.00
27/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	31	0	0	0	1,500.00
27/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	132	0	0	0	1,500.00
27/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	388	0	0	0	1,500.00
27/03/2012	R157 On 03-May-12	7.35	Call	Bond Future	1782	2	2	2	0.00
27/03/2012	R157 On 03-May-12	7.35	Put	Bond Future	56	0	0	0	1,500.00
27/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	633	1	1	1	1,500.00
27/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1211	1	1	1	1,500.00
27/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1951	2	2	2	0.00
27/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R157 On 02-August-12			Bond Future	6.92	123.5642	123.4263	123.5642	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
27/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3456	4	3	4	0.00
27/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3326	3	3	3	0.00
27/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3584	4	4	4	0.00
27/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	173	0	0	0	0.00
27/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	210	0	0	0	0.00
27/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	192	0	0	0	0.00
27/03/2012	R157 On 01-November-12			Bond Future	6.99	118.6661	118.5252	118.6661	0.00
27/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1358	1	1	1	0.00
27/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1286	1	1	1	0.00
27/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1431	2	1	2	0.00
27/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1248	1	1	1	0.00
27/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1385	1	1	1	0.00
27/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1316	1	1	1	0.00
27/03/2012	R157 On 07-February-13			Bond Future	7.06	120.7030	120.5602	120.7030	0.00
27/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1078	1	1	1	0.00
27/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1134	1	1	1	0.00
27/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1024	1	1	1	0.00
27/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1943	2	2	2	0.00
27/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1796	2	2	2	0.00
27/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1868	2	2	2	0.00
27/03/2012	R186 On 03-May-12			Bond Future	8.45	121.4794	120.9660	121.4794	29,388.00
27/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5282	6	5	6	0.00
27/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5661	6	6	6	0.00
27/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4910	5	5	5	0.00
27/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	270	0	0	0	2,250.00
27/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	868	1	1	1	750.00
27/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2051	2	2	2	0.00
27/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4191	5	4	5	0.00
27/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	580	0	1	0	2,250.00
27/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1615	1	2	1	750.00
27/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3257	3	3	3	0.00
27/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	414	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
27/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5582	5	6	5	0.00
27/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	291	0	0	0	0.00
27/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	348	0	0	0	0.00
27/03/2012	R186 On 02-August-12			Bond Future	8.54	117.9459	117.4241	117.9459	530.00
27/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5310	6	5	6	0.00
27/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5572	6	6	6	0.00
27/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3092	3	3	3	8,750.00
27/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4863	5	5	5	0.00
27/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5059	5	5	5	0.00
27/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1356	1	1	1	276.00
27/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1577	2	2	2	43.00
27/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5362	6	5	6	0.00
27/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3335	3	3	3	43.00
27/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8969	9	9	9	0.00
27/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3567	3	4	3	0.00
27/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5735	5	6	5	0.00
27/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3730	4	4	4	276.00
27/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9750	9	10	9	0.00
27/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3190	3	3	3	0.00
27/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3372	3	3	3	0.00
27/03/2012	R186 On 01-November-12			Bond Future	8.61	119.7724	119.2421	119.7724	0.00
27/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6172	6	6	6	0.00
27/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6415	7	6	7	0.00
27/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5940	6	6	6	0.00
27/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5111	5	5	5	0.00
27/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4704	4	5	4	0.00
27/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4901	5	5	5	0.00
27/03/2012	R186 On 07-February-13			Bond Future	8.68	116.5239	115.9863	116.5239	0.00
27/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5750	6	6	6	0.00
27/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5955	6	6	6	0.00
27/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5549	6	6	6	0.00
27/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7622	7	8	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
27/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7132	7	7	7	0.00
27/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7374	7	7	7	0.00
27/03/2012	R189 On 03-May-12			Bond Future	215.32	215.5548	215.3160	215.5548	0.00
27/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	316	1	0	1	0.00
27/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	366	1	0	1	0.00
27/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	266	1	0	1	0.00
27/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R197 On 03-May-12			Bond Future	254.96	254.9687	254.9568	254.9687	1,019.00
27/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3957	4	4	4	0.00
27/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3907	4	4	4	0.00
27/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	4007	4	4	4	0.00
27/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R201 On 03-May-12			Bond Future	6.13	109.6570	109.5552	109.6570	1,658.00
27/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3916	4	4	4	0.00
27/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3798	4	4	4	0.00
27/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4035	4	4	4	0.00
27/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R201 On 02-August-12			Bond Future	6.17	106.8358	106.7298	106.8358	0.00
27/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3002	3	3	3	0.00
27/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2900	3	3	3	0.00
27/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3104	3	3	3	0.00
27/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	44	0	0	0	0.00
27/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	58	0	0	0	0.00
27/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	51	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
27/03/2012	R201 On 01-November-12			Bond Future	6.15	108.4857	108.3802	108.4857	0.00
27/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1258	1	1	1	0.00
27/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1195	1	1	1	0.00
27/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1324	1	1	1	0.00
27/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	525	0	1	0	0.00
27/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	597	1	1	1	0.00
27/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	559	1	1	1	0.00
27/03/2012	R201 On 07-February-13			Bond Future	6.11	105.9322	105.8234	105.9322	0.00
27/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1030	1	1	1	0.00
27/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	981	1	1	1	0.00
27/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1080	1	1	1	0.00
27/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	742	1	1	1	0.00
27/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	821	1	1	1	0.00
27/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	781	1	1	1	0.00
27/03/2012	R202 On 03-May-12			Bond Future	189.35	189.3560	189.3486	189.3560	36,952.00
27/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	601	1	1	1	0.00
27/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	701	1	1	1	0.00
27/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	651	1	1	1	0.00
27/03/2012	R203 On 03-May-12			Bond Future	7.42	105.0439	104.8166	105.0439	3,524.00
27/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5727	6	6	6	0.00
27/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5934	6	6	6	0.00
27/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5520	6	6	6	0.00
27/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	155	0	0	0	4,200.00
27/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1891	2	2	2	0.00
27/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	299	0	0	0	1,400.00
27/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	833	1	1	1	0.00
27/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	691	1	1	1	1,400.00
27/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	208	0	0	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1500	1	2	1	0.00
27/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	2	0	0	0	0.00
27/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2036	2	2	2	0.00
27/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	0	0	0.00
27/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	1	0	0	0	0.00
27/03/2012	R203 On 02-August-12			Bond Future	7.51	106.5592	106.3332	106.5592	0.00
27/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4567	5	5	5	0.00
27/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4736	5	5	5	0.00
27/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4400	5	4	5	0.00
27/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	487	0	0	0	0.00
27/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	418	0	0	0	0.00
27/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	452	0	0	0	0.00
27/03/2012	R203 On 01-November-12			Bond Future	7.59	104.0452	103.8131	104.0452	0.00
27/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2545	3	3	3	0.00
27/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2660	3	3	3	0.00
27/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2434	3	2	3	0.00
27/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1984	2	2	2	0.00
27/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1806	2	2	2	0.00
27/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1893	2	2	2	0.00
27/03/2012	R203 On 07-February-13			Bond Future	7.68	105.8310	105.5953	105.8310	0.00
27/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	816	1	1	1	0.00
27/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	772	1	1	1	0.00
27/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	861	1	1	1	0.00
27/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5316	5	5	5	0.00
27/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5634	5	6	5	0.00
27/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5474	5	5	5	0.00
27/03/2012	R204 On 03-May-12			Bond Future	7.70	104.7698	104.5372	104.7698	3,396.00
27/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5239	5	5	5	0.00
27/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5476	6	5	6	0.00
27/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	48	0	0	0	550.00
27/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1050	1	1	1	0.00
27/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5001	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	19	0	0	0	0.00
27/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3763	4	4	4	0.00
27/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	813	1	1	1	550.00
27/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	11	0	0	0	0.00
27/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	15	0	0	0	0.00
27/03/2012	R204 On 02-August-12			Bond Future	7.80	102.2565	102.0221	102.2565	0.00
27/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4316	4	4	4	0.00
27/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4139	4	4	4	0.00
27/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4496	5	4	5	0.00
27/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	826	1	1	1	0.00
27/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	946	1	1	1	0.00
27/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	884	1	1	1	0.00
27/03/2012	R204 On 01-November-12			Bond Future	7.88	103.8359	103.5954	103.8359	0.00
27/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3033	3	3	3	0.00
27/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2905	3	3	3	0.00
27/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3165	3	3	3	0.00
27/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2333	2	2	2	0.00
27/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2550	2	3	2	0.00
27/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2439	2	2	2	0.00
27/03/2012	R204 On 07-February-13			Bond Future	7.96	101.5827	101.3377	101.5827	0.00
27/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3234	3	3	3	0.00
27/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3353	3	3	3	0.00
27/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3117	3	3	3	0.00
27/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3159	3	3	3	0.00
27/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2934	3	3	3	0.00
27/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3045	3	3	3	0.00
27/03/2012	R206 On 03-May-12			Bond Future	5.91	104.9165	104.8488	104.9165	890.00
27/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2516	3	3	3	0.00
27/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2594	3	3	3	0.00
27/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2438	3	2	3	0.00
27/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R206 On 02-August-12			Bond Future	5.93	102.6705	102.6001	102.6705	0.00
27/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1827	2	2	2	0.00
27/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1891	2	2	2	0.00
27/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1763	2	2	2	0.00
27/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	27	0	0	0	0.00
27/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	21	0	0	0	0.00
27/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	24	0	0	0	0.00
27/03/2012	R206 On 01-November-12			Bond Future	5.85	104.2574	104.1860	104.2574	0.00
27/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	548	1	1	1	0.00
27/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	582	1	1	1	0.00
27/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	515	1	1	1	0.00
27/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	395	0	0	0	0.00
27/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	348	0	0	0	0.00
27/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	371	0	0	0	0.00
27/03/2012	R206 On 07-February-13			Bond Future	5.66	102.2779	102.2041	102.2779	0.00
27/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	598	1	1	1	0.00
27/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	570	1	1	1	0.00
27/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	627	1	1	1	0.00
27/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	278	0	0	0	0.00
27/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	311	0	0	0	0.00
27/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	294	0	0	0	0.00
27/03/2012	R207 On 03-May-12			Bond Future	7.91	98.7675	98.4898	98.7675	21,226.00
27/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4555	5	5	5	0.00
27/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4805	5	5	5	0.00
27/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4306	5	4	5	0.00
27/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	199	0	0	0	2,400.00
27/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	444	1	0	1	800.00
27/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1283	1	1	1	0.00
27/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2424	3	2	3	0.00
27/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	308	0	0	0	2,400.00
27/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	802	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1916	2	2	2	0.00
27/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	63	0	0	0	0.00
27/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2810	3	3	3	0.00
27/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	40	0	0	0	0.00
27/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	50	0	0	0	0.00
27/03/2012	R207 On 02-August-12			Bond Future	8.01	96.5603	96.2747	96.5603	0.00
27/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4850	5	5	5	0.00
27/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4659	5	5	5	0.00
27/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5044	5	5	5	0.00
27/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	883	1	1	1	0.00
27/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1009	1	1	1	0.00
27/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	944	1	1	1	0.00
27/03/2012	R207 On 01-November-12			Bond Future	8.08	98.0513	97.7634	98.0513	0.00
27/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3481	4	3	4	0.00
27/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3341	4	3	4	0.00
27/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3627	4	4	4	0.00
27/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2491	2	2	2	0.00
27/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2722	3	3	3	0.00
27/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2603	2	3	2	0.00
27/03/2012	R207 On 07-February-13			Bond Future	8.16	96.0886	95.7998	96.0886	0.00
27/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3764	4	4	4	0.00
27/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3901	4	4	4	0.00
27/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3634	4	4	4	0.00
27/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3442	3	3	3	0.00
27/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3206	3	3	3	0.00
27/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3320	3	3	3	0.00
27/03/2012	R208 On 03-May-12			Bond Future	7.97	93.3017	93.0321	93.3017	9,510.00
27/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5942	6	6	6	0.00
27/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6211	6	6	6	0.00
27/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5673	6	6	6	0.00
27/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	215	0	0	0	3,000.00
27/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	479	1	0	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1376	2	1	2	0.00
27/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2594	3	3	3	0.00
27/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	345	0	0	0	3,000.00
27/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	887	1	1	1	1,000.00
27/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2099	2	2	2	0.00
27/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	29	0	0	0	0.00
27/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3068	3	3	3	0.00
27/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	17	0	0	0	0.00
27/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	23	0	0	0	0.00
27/03/2012	R208 On 02-August-12			Bond Future	8.05	94.6519	94.3773	94.6519	0.00
27/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5076	5	5	5	0.00
27/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5282	5	5	5	0.00
27/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4874	5	5	5	0.00
27/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1179	1	1	1	0.00
27/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1036	1	1	1	0.00
27/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1105	1	1	1	0.00
27/03/2012	R208 On 01-November-12			Bond Future	8.12	92.7181	92.4388	92.7181	0.00
27/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3686	4	4	4	0.00
27/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3842	4	4	4	0.00
27/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3537	4	4	4	0.00
27/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3095	3	3	3	0.00
27/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2836	3	3	3	0.00
27/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2961	3	3	3	0.00
27/03/2012	R208 On 07-February-13			Bond Future	8.20	94.3080	94.0251	94.3080	0.00
27/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3366	4	3	4	0.00
27/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3239	3	3	3	0.00
27/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3496	4	3	4	0.00
27/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4314	4	4	4	0.00
27/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4619	4	5	4	0.00
27/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4465	4	4	4	0.00
27/03/2012	R209 On 03-May-12			Bond Future	8.90	75.1098	74.5561	75.1098	2,998.00
27/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	1990	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
27/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1777	2	2	2	0.00
27/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2217	3	2	3	0.00
27/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1091	1	1	1	0.00
27/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1414	1	1	1	0.00
27/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1244	1	1	1	0.00
27/03/2012	R209 On 02-August-12			Bond Future	8.98	76.1884	75.6343	76.1884	0.00
27/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	4907	5	5	5	0.00
27/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4693	5	5	5	0.00
27/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5124	5	5	5	0.00
27/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2704	3	3	3	0.00
27/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3004	3	3	3	0.00
27/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2851	3	3	3	0.00
27/03/2012	R209 On 01-November-12			Bond Future	9.04	74.2230	73.6605	74.2230	0.00
27/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4739	5	5	5	0.00
27/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4560	5	5	5	0.00
27/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	4921	5	5	5	0.00
27/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4846	5	5	5	0.00
27/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5245	5	5	5	0.00
27/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5042	5	5	5	0.00
27/03/2012	R209 On 07-February-13			Bond Future	9.11	75.4953	74.9248	75.4953	0.00
27/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5433	6	5	6	0.00
27/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5609	6	6	6	0.00
27/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5260	6	5	6	0.00
27/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6454	6	6	6	0.00
27/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6044	6	6	6	0.00
27/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6246	6	6	6	0.00
27/03/2012	R210 On 03-May-12			Bond Future	140.47	140.2907	140.4692	140.2907	820.00
27/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1469	1	1	1	0.00
27/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1519	1	2	1	0.00
27/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1419	1	1	1	0.00
27/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R211 On 03-May-12			Bond Future	118.48	118.4892	118.4798	118.4892	480.00
27/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	280	0	0	0	0.00
27/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	230	0	0	0	0.00
27/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	330	0	0	0	0.00
27/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R212 On 03-May-12			Bond Future	116.50	116.5090	116.5036	116.5090	2,752.00
27/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1204	1	1	1	0.00
27/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1254	1	1	1	0.00
27/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	1154	1	1	1	0.00
27/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
27/03/2012	R213 On 03-May-12			Bond Future	8.80	85.3489	84.9081	85.3489	4,359.00
27/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	3931	4	4	4	0.00
27/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4237	5	4	5	0.00
27/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3632	4	4	4	0.00
27/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	520	0	1	0	0.00
27/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	377	0	0	0	0.00
27/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	444	0	0	0	0.00
27/03/2012	R213 On 02-August-12			Bond Future	8.87	86.5826	86.1403	86.5826	0.00
27/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5463	6	5	6	0.00
27/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5697	6	6	6	0.00
27/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5232	6	5	6	0.00
27/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2718	3	3	3	0.00
27/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2437	2	2	2	0.00
27/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2575	2	3	2	0.00
27/03/2012	R213 On 01-November-12			Bond Future	8.94	84.3794	83.9275	84.3794	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
27/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5201	5	5	5	0.00
27/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5401	6	5	6	0.00
27/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5009	5	5	5	0.00
27/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4955	5	5	5	0.00
27/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4577	4	5	4	0.00
27/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4761	5	5	5	0.00
27/03/2012	R213 On 07-February-13			Bond Future	9.02	85.8310	85.3705	85.8310	0.00
27/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5814	6	6	6	0.00
27/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6000	6	6	6	0.00
27/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5630	6	6	6	0.00
27/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6144	6	6	6	0.00
27/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5748	6	6	6	0.00
27/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5944	6	6	6	0.00
27/03/2012	R214 On 03-May-12			Bond Future	8.95	76.6370	76.0276	76.6370	1,500.00
27/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1153	1	1	1	0.00
27/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1319	1	1	1	0.00
27/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1236	1	1	1	0.00
27/03/2012	R214 On 02-August-12			Bond Future	9.02	77.7392	77.1219	77.7392	0.00
27/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
27/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1878	1	2	1	0.00
27/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1712	1	2	1	0.00
27/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1795	1	2	1	0.00
28/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	AL7T On 03-May-12			Index Future	420.37	421.5970	420.3650	421.5970	16.00
28/03/2012	AL7T On 02-August-12			Index Future	426.43	427.6880	426.4320	427.6880	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
28/03/2012	ALBI On 03-May-12			Index Future	382.27	383.3530	382.2730	383.3530	899.00
28/03/2012	ALBI On 02-August-12			Index Future	387.79	388.8920	387.7900	388.8920	118.00
28/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	C214 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
28/03/2012	CAAN On 30-March-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
28/03/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.2024	0.1693	0.2024	100,000.00
28/03/2012	CAAW On 20-April-12			Any day expiry	7.71	7.6250	7.7135	7.6250	0.00
28/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	25	0	0	0	0.00
28/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	21	0	0	0	0.00
28/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	30	0	0	0	0.00
28/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	367	0	0	0	0.00
28/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	458	1	0	1	0.00
28/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	412	0	0	0	0.00
28/03/2012	CAAX On 30-March-12			Can-Do Future	0.00	0.0025	0.0000	0.0025	12,500.00
28/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0371	0.0480	0.0371	12,500.00
28/03/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0818	0.0985	0.0818	5,670.00
28/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1040	0.1016	0.1040	8,000.00
28/03/2012	CABB On 18-June-12			Can-Do Future	0.11	0.1044	0.1055	0.1044	8,000.00
28/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0742	0.0778	0.0742	16,000.00
28/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0362	0.0389	0.0362	16,000.00
28/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2012	DAAA On 29-March-12			Any day expiry	7.69	7.6020	7.6925	7.6020	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
28/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	1	0	0	0	0.00
28/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	0	0	0	0	0.00
28/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	2	0	0	0	0.00
28/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	160	0	0	0	0.00
28/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	258	0	0	0	0.00
28/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	209	0	0	0	0.00
28/03/2012	DAAC On 30-March-12			Any day expiry	6.28	47.4461	6.2829	47.4461	0.00
28/03/2012	DAAC On 30-March-12	6.28	Call	Any day expiry	34	41	0	41	0.00
28/03/2012	DAAC On 30-March-12	6.33	Call	Any day expiry	13	41	0	41	0.00
28/03/2012	DAAC On 30-March-12	6.23	Call	Any day expiry	69	41	0	41	0.00
28/03/2012	DAAC On 30-March-12	6.23	Put	Any day expiry	12	0	0	0	0.00
28/03/2012	DAAC On 30-March-12	6.33	Put	Any day expiry	56	0	0	0	0.00
28/03/2012	DAAC On 30-March-12	6.28	Put	Any day expiry	27	0	0	0	0.00
28/03/2012	DAAD On 30-March-12			Any day expiry	7.97	7.9900	7.9660	7.9900	0.00
28/03/2012	DAAD On 30-March-12	7.99	Call	Any day expiry	19	0	0	0	0.00
28/03/2012	DAAD On 30-March-12	8.04	Call	Any day expiry	8	0	0	0	0.00
28/03/2012	DAAD On 30-March-12	7.94	Call	Any day expiry	42	0	0	0	0.00
28/03/2012	DAAD On 30-March-12	7.94	Put	Any day expiry	16	0	0	0	0.00
28/03/2012	DAAD On 30-March-12	8.04	Put	Any day expiry	82	0	0	0	0.00
28/03/2012	DAAD On 30-March-12	7.99	Put	Any day expiry	43	0	0	0	0.00
28/03/2012	GOVI On 03-May-12			GOVI	383.36	384.3680	383.3640	384.3680	201.00
28/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	13640	2	1	2	0.00
28/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	13540	2	1	2	0.00
28/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	13740	2	1	2	0.00
28/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
28/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
28/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
28/03/2012	GOVI On 02-August-12			GOVI	388.90	389.9220	388.8970	389.9220	0.00
28/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
28/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	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
28/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
28/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	10930	0	1	0	0.00
28/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	11130	0	1	0	0.00
28/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	11030	0	1	0	0.00
28/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2012	IGOV On 03-May-12			Index Future	171.39	171.5090	171.3940	171.5090	550.00
28/03/2012	IGOV On 02-August-12			Index Future	173.87	173.9870	173.8680	173.9870	0.00
28/03/2012	ILBI On 03-May-12			Index Future	463.43	463.4290	463.4290	463.4290	0.00
28/03/2012	ILBI On 02-August-12			Index Future	470.05	470.0530	470.0530	470.0530	152.00
28/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
28/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
28/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3300	94.3300	94.3300	2,890.00
28/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.2900	94.2900	94.2900	0.00
28/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.75	94.2600	94.2500	94.2600	0.00
28/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.2100	94.2000	94.2100	44,760.00
28/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.96	94.0600	94.0400	94.0600	840.00
28/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.16	93.8900	93.8400	93.8900	790.00
28/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.6900	93.6300	93.6900	500.00
28/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.59	93.4600	93.4100	93.4600	1,700.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.83	93.2200	93.1700	93.2200	1,500.00
28/03/2012	JBAF On 19-March-14			Jibar Tradeable Future	7.07	92.9800	92.9300	92.9800	0.00
28/03/2012	R157 On 03-May-12			Bond Future	6.85	121.6697	121.5770	121.6697	11,534.00
28/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4514	5	5	5	0.00
28/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4671	5	5	5	0.00
28/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4356	4	4	4	0.00
28/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	24	0	0	0	1,500.00
28/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	111	0	0	0	1,500.00
28/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	343	0	0	0	1,500.00
28/03/2012	R157 On 03-May-12	7.35	Call	Bond Future	1695	2	2	2	0.00
28/03/2012	R157 On 03-May-12	7.35	Put	Bond Future	62	0	0	0	1,500.00
28/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	681	1	1	1	1,500.00
28/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1283	1	1	1	1,500.00
28/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2037	2	2	2	0.00
28/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R157 On 02-August-12			Bond Future	6.95	123.4263	123.3315	123.4263	0.00
28/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3371	3	3	3	0.00
28/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3499	4	3	4	0.00
28/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3242	3	3	3	0.00
28/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	221	0	0	0	0.00
28/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	183	0	0	0	0.00
28/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	202	0	0	0	0.00
28/03/2012	R157 On 01-November-12			Bond Future	7.02	118.5252	118.4296	118.5252	0.00
28/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1306	1	1	1	0.00
28/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1237	1	1	1	0.00
28/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1378	1	1	1	0.00
28/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1291	1	1	1	0.00
28/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1431	1	1	1	0.00
28/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1359	1	1	1	0.00
28/03/2012	R157 On 07-February-13			Bond Future	7.10	120.5602	120.4661	120.5602	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
28/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1037	1	1	1	0.00
28/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1092	1	1	1	0.00
28/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	984	1	1	1	0.00
28/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1997	2	2	2	0.00
28/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1848	2	2	2	0.00
28/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1921	2	2	2	0.00
28/03/2012	R186 On 03-May-12			Bond Future	8.50	120.9660	120.5206	120.9660	29,388.00
28/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	4888	5	5	5	0.00
28/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5260	6	5	6	0.00
28/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4525	5	5	5	0.00
28/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	208	0	0	0	2,250.00
28/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	719	1	1	1	750.00
28/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	1792	2	2	2	0.00
28/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	3827	4	4	4	0.00
28/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	661	1	1	1	2,250.00
28/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1801	2	2	2	750.00
28/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3553	3	4	3	0.00
28/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	475	0	0	0	0.00
28/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5966	6	6	6	0.00
28/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	335	0	0	0	0.00
28/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	399	0	0	0	0.00
28/03/2012	R186 On 02-August-12			Bond Future	8.58	117.4241	116.9782	117.4241	530.00
28/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5034	5	5	5	0.00
28/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5289	6	5	6	0.00
28/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	4791	5	5	5	0.00
28/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	2893	3	3	3	8,750.00
28/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4600	5	5	5	0.00
28/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1451	2	1	2	43.00
28/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5085	5	5	5	0.00
28/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1243	1	1	1	276.00
28/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9289	9	9	9	0.00
28/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3504	3	4	3	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
28/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3913	4	4	4	276.00
28/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	10083	10	10	10	0.00
28/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3745	4	4	4	0.00
28/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5982	6	6	6	0.00
28/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3352	3	3	3	0.00
28/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3542	3	4	3	0.00
28/03/2012	R186 On 01-November-12			Bond Future	8.66	119.2421	118.7776	119.2421	0.00
28/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	5902	6	6	6	0.00
28/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6139	6	6	6	0.00
28/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5677	6	6	6	0.00
28/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5313	5	5	5	0.00
28/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4893	5	5	5	0.00
28/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5096	5	5	5	0.00
28/03/2012	R186 On 07-February-13			Bond Future	8.74	115.9863	115.5221	115.9863	0.00
28/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5516	6	6	6	0.00
28/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5319	6	5	6	0.00
28/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5716	6	6	6	0.00
28/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7357	7	7	7	0.00
28/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7856	8	8	8	0.00
28/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7604	7	8	7	0.00
28/03/2012	R189 On 03-May-12			Bond Future	215.28	215.3160	215.2758	215.3160	0.00
28/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	276	0	0	0	0.00
28/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	226	0	0	0	0.00
28/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	326	0	0	0	0.00
28/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R197 On 03-May-12			Bond Future	254.96	254.9568	254.9621	254.9568	1,019.00
28/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3962	4	4	4	0.00
28/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3912	4	4	4	0.00
28/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	4012	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
28/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R201 On 03-May-12			Bond Future	6.16	109.5552	109.4956	109.5552	1,658.00
28/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3857	4	4	4	0.00
28/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3739	4	4	4	0.00
28/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3975	4	4	4	0.00
28/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R201 On 02-August-12			Bond Future	6.20	106.7298	106.6667	106.7298	0.00
28/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2942	3	3	3	0.00
28/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3044	3	3	3	0.00
28/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2840	3	3	3	0.00
28/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	61	0	0	0	0.00
28/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	47	0	0	0	0.00
28/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	54	0	0	0	0.00
28/03/2012	R201 On 01-November-12			Bond Future	6.19	108.3802	108.3154	108.3802	0.00
28/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1216	1	1	1	0.00
28/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1154	1	1	1	0.00
28/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1281	1	1	1	0.00
28/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	547	1	1	1	0.00
28/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	621	1	1	1	0.00
28/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	582	1	1	1	0.00
28/03/2012	R201 On 07-February-13			Bond Future	6.14	105.8234	105.7629	105.8234	0.00
28/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	996	1	1	1	0.00
28/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1045	1	1	1	0.00
28/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	948	1	1	1	0.00
28/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	848	1	1	1	0.00
28/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	768	1	1	1	0.00
28/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	807	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
28/03/2012	R202 On 03-May-12			Bond Future	189.36	189.3486	189.3565	189.3486	36,952.00
28/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	693	1	1	1	0.00
28/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	593	1	1	1	0.00
28/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	643	1	1	1	0.00
28/03/2012	R203 On 03-May-12			Bond Future	7.43	104.8166	104.7854	104.8166	3,524.00
28/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5696	6	6	6	0.00
28/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5902	6	6	6	0.00
28/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5488	6	5	6	0.00
28/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	144	0	0	0	4,200.00
28/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1859	2	2	2	0.00
28/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	283	0	0	0	1,400.00
28/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	807	1	1	1	0.00
28/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	696	1	1	1	1,400.00
28/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	207	0	0	0	4,200.00
28/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1516	2	2	2	0.00
28/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	1	0	0	0	0.00
28/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2056	2	2	2	0.00
28/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	2	0	0	0	0.00
28/03/2012	R203 On 02-August-12			Bond Future	7.52	106.3332	106.2992	106.3332	0.00
28/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4534	5	5	5	0.00
28/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4367	4	4	4	0.00
28/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4703	5	5	5	0.00
28/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	420	0	0	0	0.00
28/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	488	0	0	0	0.00
28/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	453	0	0	0	0.00
28/03/2012	R203 On 01-November-12			Bond Future	7.60	103.8131	103.7806	103.8131	0.00
28/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2521	3	3	3	0.00
28/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2637	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
28/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2412	2	2	2	0.00
28/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1994	2	2	2	0.00
28/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1816	2	2	2	0.00
28/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1901	2	2	2	0.00
28/03/2012	R203 On 07-February-13			Bond Future	7.68	105.5953	105.5645	105.5953	0.00
28/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	805	1	1	1	0.00
28/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	850	1	1	1	0.00
28/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	762	1	1	1	0.00
28/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5655	6	6	6	0.00
28/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5336	5	5	5	0.00
28/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5494	5	5	5	0.00
28/03/2012	R204 On 03-May-12			Bond Future	7.73	104.5372	104.3980	104.5372	3,396.00
28/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5100	5	5	5	0.00
28/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5338	5	5	5	0.00
28/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	39	0	0	0	550.00
28/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	964	1	1	1	0.00
28/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4863	5	5	5	0.00
28/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	20	0	0	0	0.00
28/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3893	4	4	4	0.00
28/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	866	1	1	1	550.00
28/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	12	0	0	0	0.00
28/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	15	0	0	0	0.00
28/03/2012	R204 On 02-August-12			Bond Future	7.83	102.0221	101.8778	102.0221	0.00
28/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4202	4	4	4	0.00
28/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4380	4	4	4	0.00
28/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4027	4	4	4	0.00
28/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	978	1	1	1	0.00
28/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	854	1	1	1	0.00
28/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	914	1	1	1	0.00
28/03/2012	R204 On 01-November-12			Bond Future	7.91	103.5954	103.4514	103.5954	0.00
28/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2948	3	3	3	0.00
28/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2823	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
28/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3079	3	3	3	0.00
28/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2391	2	2	2	0.00
28/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2612	3	3	3	0.00
28/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2498	2	2	2	0.00
28/03/2012	R204 On 07-February-13			Bond Future	7.99	101.3377	101.1948	101.3377	0.00
28/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3154	3	3	3	0.00
28/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3039	3	3	3	0.00
28/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3272	3	3	3	0.00
28/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2996	3	3	3	0.00
28/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3224	3	3	3	0.00
28/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3108	3	3	3	0.00
28/03/2012	R206 On 03-May-12			Bond Future	5.92	104.8488	104.8342	104.8488	890.00
28/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2502	3	3	3	0.00
28/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2579	3	3	3	0.00
28/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2424	2	2	2	0.00
28/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R206 On 02-August-12			Bond Future	5.94	102.6001	102.5836	102.6001	0.00
28/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1810	2	2	2	0.00
28/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1746	2	2	2	0.00
28/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1874	2	2	2	0.00
28/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	20	0	0	0	0.00
28/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	27	0	0	0	0.00
28/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	23	0	0	0	0.00
28/03/2012	R206 On 01-November-12			Bond Future	5.86	104.1860	104.1687	104.1860	0.00
28/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	537	1	1	1	0.00
28/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	571	1	1	1	0.00
28/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	505	1	1	1	0.00
28/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	403	0	0	0	0.00
28/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	354	0	0	0	0.00
28/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	377	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
28/03/2012	R206 On 07-February-13			Bond Future	5.68	102.2041	102.1915	102.2041	0.00
28/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	590	1	1	1	0.00
28/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	618	1	1	1	0.00
28/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	562	1	1	1	0.00
28/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	315	0	0	0	0.00
28/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	282	0	0	0	0.00
28/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	298	0	0	0	0.00
28/03/2012	R207 On 03-May-12			Bond Future	7.95	98.4898	98.2849	98.4898	21,226.00
28/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4356	5	4	5	0.00
28/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4605	5	5	5	0.00
28/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4109	4	4	4	0.00
28/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	162	0	0	0	2,400.00
28/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	378	0	0	0	800.00
28/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1154	1	1	1	0.00
28/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2253	2	2	2	0.00
28/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	341	0	0	0	2,400.00
28/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	878	1	1	1	800.00
28/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2055	2	2	2	0.00
28/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	71	0	0	0	0.00
28/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2978	3	3	3	0.00
28/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	44	0	0	0	0.00
28/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	56	0	0	0	0.00
28/03/2012	R207 On 02-August-12			Bond Future	8.04	96.2747	96.0651	96.2747	0.00
28/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4686	5	5	5	0.00
28/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4877	5	5	5	0.00
28/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4497	5	4	5	0.00
28/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1056	1	1	1	0.00
28/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	926	1	1	1	0.00
28/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	990	1	1	1	0.00
28/03/2012	R207 On 01-November-12			Bond Future	8.12	97.7634	97.5494	97.7634	0.00
28/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3355	3	3	3	0.00
28/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3218	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
28/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3499	4	3	4	0.00
28/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2577	2	3	2	0.00
28/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2813	3	3	3	0.00
28/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2691	3	3	3	0.00
28/03/2012	R207 On 07-February-13			Bond Future	8.21	95.7998	95.5827	95.7998	0.00
28/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3643	4	4	4	0.00
28/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3515	4	4	4	0.00
28/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3778	4	4	4	0.00
28/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3301	3	3	3	0.00
28/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3540	3	4	3	0.00
28/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3416	3	3	3	0.00
28/03/2012	R208 On 03-May-12			Bond Future	8.02	93.0321	92.7456	93.0321	9,510.00
28/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5660	6	6	6	0.00
28/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5928	6	6	6	0.00
28/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5392	6	5	6	0.00
28/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	167	0	0	0	3,000.00
28/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	391	0	0	0	1,000.00
28/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1202	1	1	1	0.00
28/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2359	3	2	3	0.00
28/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	396	0	0	0	3,000.00
28/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1000	1	1	1	1,000.00
28/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2298	2	2	2	0.00
28/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	35	0	0	0	0.00
28/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3306	3	3	3	0.00
28/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	21	0	0	0	0.00
28/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	27	0	0	0	0.00
28/03/2012	R208 On 02-August-12			Bond Future	8.10	94.3773	94.0862	94.3773	0.00
28/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4855	5	5	5	0.00
28/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4656	5	5	5	0.00
28/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5056	5	5	5	0.00
28/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1101	1	1	1	0.00
28/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1252	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
28/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1175	1	1	1	0.00
28/03/2012	R208 On 01-November-12			Bond Future	8.17	92.4388	92.1435	92.4388	0.00
28/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3517	4	4	4	0.00
28/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3669	4	4	4	0.00
28/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3372	4	3	4	0.00
28/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3225	3	3	3	0.00
28/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2959	3	3	3	0.00
28/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3088	3	3	3	0.00
28/03/2012	R208 On 07-February-13			Bond Future	8.25	94.0251	93.7267	94.0251	0.00
28/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3220	3	3	3	0.00
28/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3346	3	3	3	0.00
28/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3097	3	3	3	0.00
28/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4776	5	5	5	0.00
28/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4463	4	4	4	0.00
28/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4617	4	5	4	0.00
28/03/2012	R209 On 03-May-12			Bond Future	8.97	74.5561	74.0319	74.5561	2,998.00
28/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	1676	2	2	2	0.00
28/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1483	2	1	2	0.00
28/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	1883	2	2	2	0.00
28/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1281	1	1	1	0.00
28/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1644	1	2	1	0.00
28/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1454	1	1	1	0.00
28/03/2012	R209 On 02-August-12			Bond Future	9.05	75.6343	75.1020	75.6343	0.00
28/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	4573	5	5	5	0.00
28/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	4783	5	5	5	0.00
28/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4367	5	4	5	0.00
28/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3210	3	3	3	0.00
28/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2895	3	3	3	0.00
28/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3049	3	3	3	0.00
28/03/2012	R209 On 01-November-12			Bond Future	9.11	73.6605	73.1197	73.6605	0.00
28/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4450	5	4	5	0.00
28/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4278	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	4625	5	5	5	0.00
28/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	5090	5	5	5	0.00
28/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5504	5	6	5	0.00
28/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5294	5	5	5	0.00
28/03/2012	R209 On 07-February-13			Bond Future	9.18	74.9248	74.3761	74.9248	0.00
28/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5144	5	5	5	0.00
28/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	4977	5	5	5	0.00
28/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5315	6	5	6	0.00
28/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6298	6	6	6	0.00
28/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6720	6	7	6	0.00
28/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6506	6	7	6	0.00
28/03/2012	R210 On 03-May-12			Bond Future	140.11	140.4692	140.1076	140.4692	820.00
28/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1108	1	1	1	0.00
28/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1058	1	1	1	0.00
28/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1158	2	1	2	0.00
28/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R211 On 03-May-12			Bond Future	118.47	118.4798	118.4702	118.4798	480.00
28/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	270	0	0	0	0.00
28/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	320	0	0	0	0.00
28/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	220	0	0	0	0.00
28/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R212 On 03-May-12			Bond Future	116.51	116.5036	116.5059	116.5036	2,752.00
28/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1206	1	1	1	0.00
28/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	1156	1	1	1	0.00
28/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1256	1	1	1	0.00
28/03/2012	R212 On 03-May-12	115.25	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
28/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
28/03/2012	R213 On 03-May-12			Bond Future	8.86	84.9081	84.4470	84.9081	4,359.00
28/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	3547	4	4	4	0.00
28/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	3843	4	4	4	0.00
28/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3260	4	3	4	0.00
28/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	610	1	1	1	0.00
28/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	444	0	0	0	0.00
28/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	521	0	1	0	0.00
28/03/2012	R213 On 02-August-12			Bond Future	8.93	86.1403	85.6703	86.1403	0.00
28/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5152	5	5	5	0.00
28/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5380	6	5	6	0.00
28/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	4928	5	5	5	0.00
28/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2884	3	3	3	0.00
28/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2590	2	3	2	0.00
28/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2734	3	3	3	0.00
28/03/2012	R213 On 01-November-12			Bond Future	9.01	83.9275	83.4486	83.9275	0.00
28/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	4933	5	5	5	0.00
28/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5127	5	5	5	0.00
28/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	4747	5	5	5	0.00
28/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5172	5	5	5	0.00
28/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4782	5	5	5	0.00
28/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4971	5	5	5	0.00
28/03/2012	R213 On 07-February-13			Bond Future	9.08	85.3705	84.8835	85.3705	0.00
28/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5549	6	6	6	0.00
28/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	5731	6	6	6	0.00
28/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5371	6	5	6	0.00
28/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6373	6	6	6	0.00
28/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5966	6	6	6	0.00
28/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6166	6	6	6	0.00
28/03/2012	R214 On 03-May-12			Bond Future	9.02	76.0276	75.4743	76.0276	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
28/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1706	1	2	1	0.00
28/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1872	1	2	1	0.00
28/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1789	1	2	1	0.00
28/03/2012	R214 On 02-August-12			Bond Future	9.09	77.1219	76.5682	77.1219	0.00
28/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
28/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	2432	2	2	2	0.00
28/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	2266	2	2	2	0.00
28/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	2349	2	2	2	0.00