



# Derivatives Weekly Statistics Report

From: 16/04/2012 To: 18/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	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
16/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	AL7T On 03-May-12			Index Future	422.69	422.5400	422.6920	422.5400	13.00
16/04/2012	AL7T On 02-August-12			Index Future	428.69	428.5480	428.6890	428.5480	0.00
16/04/2012	ALBI On 03-May-12			Index Future	384.25	384.0300	384.2540	384.0300	899.00
16/04/2012	ALBI On 02-August-12			Index Future	389.71	389.4910	389.7050	389.4910	118.00
16/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	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
16/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CAAW On 20-April-12			Any day expiry	7.96	7.9395	7.9639	7.9395	0.00
16/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	16	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	25	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	10	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	196	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	111	0	0	0	0.00
16/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	152	0	0	0	0.00
16/04/2012	CAAY On 30-April-12			Can-Do Future	0.09	0.0832	0.0855	0.0832	12,500.00
16/04/2012	CAAZ On 18-June-12			Can-Do Future	0.16	0.1551	0.1647	0.1551	5,670.00
16/04/2012	CABA On 18-June-12			Can-Do Future	0.21	0.2033	0.2115	0.2033	8,000.00
16/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0120	0.0116	0.0120	8,000.00
16/04/2012	CABC On 18-June-12			Can-Do Future	0.21	0.2166	0.2096	0.2166	16,000.00
16/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0061	0.0055	0.0061	16,000.00
16/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	DAAE On 30-April-12			Any day expiry	6.53	6.5534	6.5279	6.5534	1,000.00
16/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	77	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	111	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	50	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	72	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	33	0	0	0	0.00
16/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	49	0	0	0	0.00
16/04/2012	DAAF On 30-April-12			Any day expiry	8.25	8.2336	8.2478	8.2336	1,000.00
16/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	259	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	215	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	305	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	7	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	17	0	0	0	0.00
16/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	11	0	0	0	0.00
16/04/2012	GOVI On 03-May-12			GOVI	385.28	385.0690	385.2830	385.0690	205.00
16/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	32830	3	3	3	0.00
16/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	32730	3	3	3	0.00
16/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	32930	3	3	3	0.00
16/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12			GOVI	390.75	390.5440	390.7490	390.5440	26.00
16/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	7490	1	1	1	0.00
16/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	7390	1	1	1	0.00
16/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	7590	1	1	1	0.00
16/04/2012	GOVI On 02-August-12	389.99	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
16/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
16/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2012	IGOV On 03-May-12			Index Future	172.91	172.9340	172.9070	172.9340	563.00
16/04/2012	IGOV On 02-August-12			Index Future	175.36	175.3930	175.3600	175.3930	0.00
16/04/2012	ILBI On 03-May-12			Index Future	468.55	468.0000	468.5490	468.0000	0.00
16/04/2012	ILBI On 02-August-12			Index Future	475.21	474.6500	475.2060	474.6500	169.00
16/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
16/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
16/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	2,890.00
16/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
16/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	0.00
16/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	44,760.00
16/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	840.00
16/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	94.0100	93.9900	94.0100	790.00
16/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.8200	93.7900	93.8200	500.00
16/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6200	93.5900	93.6200	1,700.00
16/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.62	93.4200	93.3800	93.4200	1,500.00
16/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.83	93.2100	93.1700	93.2100	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
16/04/2012	R157 On 03-May-12			Bond Future	6.73	121.9748	121.9782	121.9748	12,719.00
16/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4915	5	5	5	0.00
16/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5072	5	5	5	0.00
16/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4757	5	5	5	0.00
16/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	6	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	70	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2037	2	2	2	0.00
16/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	354	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	291	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	3	0	0	0	1,500.00
16/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	841	1	1	1	1,500.00
16/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1618	2	2	2	0.00
16/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 02-August-12			Bond Future	6.82	123.7115	123.7085	123.7115	108.00
16/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3590	4	4	4	0.00
16/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3449	3	3	3	0.00
16/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3731	4	4	4	0.00
16/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	38	0	0	0	0.00
16/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	51	0	0	0	0.00
16/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	44	0	0	0	0.00
16/04/2012	R157 On 01-November-12			Bond Future	6.89	118.8072	118.8072	118.8072	0.00
16/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1347	1	1	1	0.00
16/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1427	1	1	1	0.00
16/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1270	1	1	1	0.00
16/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1087	1	1	1	0.00
16/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	962	1	1	1	0.00
16/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1023	1	1	1	0.00
16/04/2012	R157 On 07-February-13			Bond Future	6.96	120.8255	120.8203	120.8255	0.00
16/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1111	1	1	1	0.00
16/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1169	1	1	1	0.00
16/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1054	1	1	1	0.00

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16/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1713	2	2	2	0.00
16/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1571	2	2	2	0.00
16/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1641	2	2	2	0.00
16/04/2012	R186 On 03-May-12			Bond Future	8.44	121.0405	121.0964	121.0405	30,792.00
16/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5175	5	5	5	0.00
16/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5584	6	6	6	0.00
16/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4771	5	5	5	0.00
16/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	92	0	0	0	2,250.00
16/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3985	4	4	4	0.00
16/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	514	1	1	1	750.00
16/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1660	2	2	2	0.00
16/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1093	1	1	1	750.00
16/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	243	0	0	0	2,250.00
16/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	2772	3	3	3	0.00
16/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	145	0	0	0	0.00
16/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5274	5	5	5	0.00
16/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	84	0	0	0	0.00
16/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	111	0	0	0	0.00
16/04/2012	R186 On 02-August-12			Bond Future	8.52	117.4788	117.5336	117.4788	790.00
16/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4622	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4894	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2376	2	2	2	8,750.00
16/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4158	4	4	4	0.00
16/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4361	4	4	4	0.00
16/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	816	1	1	1	276.00
16/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	996	1	1	1	43.00
16/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4676	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	1572	2	2	2	199.00
16/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	6048	6	6	6	0.00
16/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1804	2	2	2	199.00
16/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2539	3	3	3	43.00
16/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	6495	7	6	7	0.00
16/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8279	8	8	8	0.00

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16/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	2760	3	3	3	0.00
16/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	4909	5	5	5	0.00
16/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	2916	3	3	3	276.00
16/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9101	9	9	9	0.00
16/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2402	2	2	2	0.00
16/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2574	3	3	3	0.00
16/04/2012	R186 On 01-November-12			Bond Future	8.60	119.2869	119.3407	119.2869	0.00
16/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5891	6	6	6	0.00
16/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5656	6	6	6	0.00
16/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6136	6	6	6	0.00
16/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4327	4	4	4	0.00
16/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4729	5	5	5	0.00
16/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4521	5	5	5	0.00
16/04/2012	R186 On 07-February-13			Bond Future	8.67	116.0126	116.0653	116.0126	0.00
16/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5376	5	5	5	0.00
16/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5582	6	6	6	0.00
16/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5174	5	5	5	0.00
16/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7168	7	7	7	0.00
16/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6680	7	7	7	0.00
16/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	6921	7	7	7	0.00
16/04/2012	R189 On 03-May-12			Bond Future	215.38	215.3778	215.3838	215.3778	0.00
16/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	384	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	334	0	0	0	0.00
16/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	434	0	0	0	0.00
16/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12			Bond Future	218.44	218.0000	218.4396	218.0000	44.00
16/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	440	0	0	0	0.00
16/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	390	0	0	0	0.00
16/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	490	0	0	0	0.00
16/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12	218.05	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
16/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12			Bond Future	258.39	258.3709	258.3950	258.3709	1,044.00
16/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7395	7	7	7	0.00
16/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7345	7	7	7	0.00
16/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7445	7	7	7	0.00
16/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12			Bond Future	256.87	257.0000	256.8717	257.0000	257.00
16/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	178	0	0	0	0.00
16/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	78	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	128	0	0	0	0.00
16/04/2012	R201 On 03-May-12			Bond Future	6.05	109.7738	109.7738	109.7738	1,845.00
16/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4135	4	4	4	0.00
16/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4253	4	4	4	0.00
16/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4017	4	4	4	0.00
16/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 02-August-12			Bond Future	6.08	106.9284	106.9262	106.9284	37.00
16/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3152	3	3	3	0.00
16/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3045	3	3	3	0.00
16/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3260	3	3	3	0.00
16/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	4	0	0	0	0.00
16/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	6	0	0	0	0.00
16/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	4	0	0	0	0.00
16/04/2012	R201 On 01-November-12			Bond Future	6.06	108.5731	108.5710	108.5731	0.00
16/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1284	1	1	1	0.00
16/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1355	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
16/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1215	1	1	1	0.00
16/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	426	0	0	0	0.00
16/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	365	0	0	0	0.00
16/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	395	0	0	0	0.00
16/04/2012	R201 On 07-February-13			Bond Future	6.01	106.0036	105.9983	106.0036	0.00
16/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1089	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1036	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1143	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	630	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	701	1	1	1	0.00
16/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	665	1	1	1	0.00
16/04/2012	R202 On 03-May-12			Bond Future	190.29	190.2732	190.2928	190.2732	37,085.00
16/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	293	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	243	0	0	0	0.00
16/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	343	0	0	0	0.00
16/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 03-May-12			Bond Future	7.34	105.1823	105.1868	105.1823	3,923.00
16/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6096	6	6	6	0.00
16/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6303	6	6	6	0.00
16/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5888	6	6	6	0.00
16/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	91	0	0	0	4,200.00
16/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	227	0	0	0	1,400.00
16/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	844	1	1	1	0.00
16/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2098	2	2	2	0.00
16/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	45	0	0	0	4,200.00
16/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	331	0	0	0	1,400.00
16/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1058	1	1	1	0.00
16/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1602	2	2	2	0.00
16/04/2012	R203 On 03-May-12	8.80	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
16/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 02-August-12			Bond Future	7.43	106.6745	106.6788	106.6745	71.00
16/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4669	5	5	5	0.00
16/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4848	5	5	5	0.00
16/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4489	4	4	4	0.00
16/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	231	0	0	0	0.00
16/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	185	0	0	0	0.00
16/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	208	0	0	0	0.00
16/04/2012	R203 On 01-November-12			Bond Future	7.50	104.1595	104.1595	104.1595	0.00
16/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2581	3	3	3	0.00
16/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2461	2	2	2	0.00
16/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2702	3	3	3	0.00
16/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1502	2	2	2	0.00
16/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1665	2	2	2	0.00
16/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1583	2	2	2	0.00
16/04/2012	R203 On 07-February-13			Bond Future	7.59	105.9277	105.9239	105.9277	0.00
16/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	736	1	1	1	0.00
16/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	693	1	1	1	0.00
16/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	781	1	1	1	0.00
16/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4907	5	5	5	0.00
16/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5227	5	5	5	0.00
16/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5066	5	5	5	0.00
16/04/2012	R204 On 03-May-12			Bond Future	7.64	104.8578	104.8630	104.8578	3,658.00
16/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5550	6	6	6	0.00
16/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5791	6	6	6	0.00
16/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5308	5	5	5	0.00
16/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	11	0	0	0	550.00
16/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	983	1	1	1	0.00
16/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	420	0	0	0	550.00
16/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3400	3	3	3	0.00
16/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R204 On 02-August-12			Bond Future	7.74	102.3214	102.3214	102.3214	99.00
16/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4242	4	4	4	0.00
16/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4051	4	4	4	0.00
16/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4437	4	4	4	0.00
16/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	468	0	0	0	0.00
16/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	559	1	1	1	0.00
16/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	511	1	1	1	0.00
16/04/2012	R204 On 01-November-12			Bond Future	7.81	103.8938	103.8986	103.8938	0.00
16/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3021	3	3	3	0.00
16/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3159	3	3	3	0.00
16/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2885	3	3	3	0.00
16/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2227	2	2	2	0.00
16/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2024	2	2	2	0.00
16/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2124	2	2	2	0.00
16/04/2012	R204 On 07-February-13			Bond Future	7.90	101.6244	101.6244	101.6244	0.00
16/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3191	3	3	3	0.00
16/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3319	3	3	3	0.00
16/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3071	3	3	3	0.00
16/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2826	3	3	3	0.00
16/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2613	3	3	3	0.00
16/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2715	3	3	3	0.00
16/04/2012	R206 On 03-May-12			Bond Future	5.78	105.0667	105.0667	105.0667	1,000.00
16/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2734	3	3	3	0.00
16/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2656	3	3	3	0.00
16/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2812	3	3	3	0.00
16/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 02-August-12			Bond Future	5.79	102.7963	102.7935	102.7963	18.00
16/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1997	2	2	2	0.00
16/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2064	2	2	2	0.00
16/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1930	2	2	2	0.00
16/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	1	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
16/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 01-November-12			Bond Future	5.68	104.3797	104.3774	104.3797	0.00
16/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	590	1	1	1	0.00
16/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	552	1	1	1	0.00
16/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	630	1	1	1	0.00
16/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	204	0	0	0	0.00
16/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	241	0	0	0	0.00
16/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	222	0	0	0	0.00
16/04/2012	R206 On 07-February-13			Bond Future	5.47	102.3851	102.3788	102.3851	0.00
16/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	691	1	1	1	0.00
16/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	660	1	1	1	0.00
16/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	723	1	1	1	0.00
16/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	199	0	0	0	0.00
16/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	226	0	0	0	0.00
16/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	212	0	0	0	0.00
16/04/2012	R207 On 03-May-12			Bond Future	7.85	98.8288	98.8343	98.8288	21,736.00
16/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4853	5	5	5	0.00
16/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5112	5	5	5	0.00
16/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4593	5	5	5	0.00
16/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	93	0	0	0	2,400.00
16/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2544	3	3	3	0.00
16/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	301	0	0	0	800.00
16/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1222	1	1	1	0.00
16/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	396	0	0	0	800.00
16/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	83	0	0	0	2,400.00
16/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1429	1	1	1	0.00
16/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	5	0	0	0	0.00
16/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2359	2	2	2	0.00
16/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
16/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	4	0	0	0	0.00
16/04/2012	R207 On 02-August-12			Bond Future	7.95	96.5982	96.5982	96.5982	210.00
16/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4773	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
16/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4567	5	5	5	0.00
16/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4982	5	5	5	0.00
16/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	498	1	0	1	0.00
16/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	593	1	1	1	0.00
16/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	544	1	1	1	0.00
16/04/2012	R207 On 01-November-12			Bond Future	8.02	98.0880	98.0880	98.0880	0.00
16/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3476	3	3	3	0.00
16/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3628	4	4	4	0.00
16/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3326	3	3	3	0.00
16/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2382	2	2	2	0.00
16/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2167	2	2	2	0.00
16/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2273	2	2	2	0.00
16/04/2012	R207 On 07-February-13			Bond Future	8.10	96.1089	96.1089	96.1089	0.00
16/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3682	4	4	4	0.00
16/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3824	4	4	4	0.00
16/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3548	4	4	4	0.00
16/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3047	3	3	3	0.00
16/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2820	3	3	3	0.00
16/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2929	3	3	3	0.00
16/04/2012	R208 On 03-May-12			Bond Future	7.94	93.2057	93.1758	93.2057	10,019.00
16/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6065	6	6	6	0.00
16/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6338	6	6	6	0.00
16/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5790	6	6	6	0.00
16/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	84	0	0	0	3,000.00
16/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2521	3	3	3	0.00
16/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	276	0	0	0	1,000.00
16/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1171	1	1	1	0.00
16/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	539	1	1	1	1,000.00
16/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	128	0	0	0	3,000.00
16/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1753	2	2	2	0.00
16/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	2	0	0	0	0.00
16/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2793	3	3	3	0.00
16/04/2012	R208 On 03-May-12	9.05	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
16/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	2	0	0	0	0.00
16/04/2012	R208 On 02-August-12			Bond Future	8.03	94.5291	94.4998	94.5291	336.00
16/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4807	5	5	5	0.00
16/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5025	5	5	5	0.00
16/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4592	5	5	5	0.00
16/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	775	1	1	1	0.00
16/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	656	1	1	1	0.00
16/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	713	1	1	1	0.00
16/04/2012	R208 On 01-November-12			Bond Future	8.10	92.5868	92.5583	92.5868	0.00
16/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3517	4	4	4	0.00
16/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3365	3	3	3	0.00
16/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3676	4	4	4	0.00
16/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2551	3	3	3	0.00
16/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2803	3	3	3	0.00
16/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2673	3	3	3	0.00
16/04/2012	R208 On 07-February-13			Bond Future	8.18	94.1581	94.1304	94.1581	0.00
16/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3147	3	3	3	0.00
16/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3019	3	3	3	0.00
16/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3277	3	3	3	0.00
16/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3990	4	4	4	0.00
16/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4294	4	4	4	0.00
16/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4141	4	4	4	0.00
16/04/2012	R209 On 03-May-12			Bond Future	8.88	74.6803	74.7270	74.6803	3,050.00
16/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1700	2	2	2	0.00
16/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1947	2	2	2	0.00
16/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1472	2	1	2	0.00
16/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	938	1	1	1	0.00
16/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	650	1	1	1	0.00
16/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	783	1	1	1	0.00
16/04/2012	R209 On 02-August-12			Bond Future	8.96	75.7415	75.7876	75.7415	0.00
16/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4351	4	4	4	0.00
16/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4128	4	4	4	0.00
16/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4579	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
16/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2005	2	2	2	0.00
16/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2285	2	2	2	0.00
16/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2141	2	2	2	0.00
16/04/2012	R209 On 01-November-12			Bond Future	9.02	73.7664	73.8118	73.7664	0.00
16/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4527	5	5	5	0.00
16/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4712	5	5	5	0.00
16/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4346	4	4	4	0.00
16/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4880	5	5	5	0.00
16/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4485	5	4	5	0.00
16/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4679	5	5	5	0.00
16/04/2012	R209 On 07-February-13			Bond Future	9.09	75.0219	75.0593	75.0219	0.00
16/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5149	5	5	5	0.00
16/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5327	5	5	5	0.00
16/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4974	5	5	5	0.00
16/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6034	6	6	6	0.00
16/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5627	6	6	6	0.00
16/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5827	6	6	6	0.00
16/04/2012	R210 On 03-May-12			Bond Future	141.10	140.8970	141.0956	140.8970	925.00
16/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2096	2	2	2	0.00
16/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2146	2	2	2	0.00
16/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2046	2	2	2	0.00
16/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12			Bond Future	143.10	143.0000	143.0974	143.0000	80.00
16/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	97	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	47	0	0	0	0.00
16/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	147	0	0	0	0.00
16/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12			Bond Future	119.46	119.4531	119.4601	119.4531	480.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1260	1	1	1	0.00
16/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1210	1	1	1	0.00
16/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1310	1	1	1	0.00
16/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12			Bond Future	119.76	120.0000	119.7581	120.0000	0.00
16/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	292	0	0	0	0.00
16/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	192	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	242	0	0	0	0.00
16/04/2012	R212 On 03-May-12			Bond Future	117.80	118.1983	117.8048	118.1983	2,902.00
16/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2505	3	3	3	0.00
16/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2555	3	3	3	0.00
16/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2455	3	2	3	0.00
16/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12			Bond Future	117.94	118.0000	117.9429	118.0000	30.00
16/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	7	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	107	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	57	0	0	0	0.00
16/04/2012	R213 On 03-May-12			Bond Future	8.79	84.8762	84.9640	84.8762	4,435.00
16/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3725	4	4	4	0.00
16/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3398	3	3	3	0.00
16/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4057	4	4	4	0.00
16/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	141	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
16/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	231	0	0	0	0.00
16/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	182	0	0	0	0.00
16/04/2012	R213 On 02-August-12			Bond Future	8.87	86.0853	86.1718	86.0853	13.00
16/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4834	5	5	5	0.00
16/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5080	5	5	5	0.00
16/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4594	5	5	5	0.00
16/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2048	2	2	2	0.00
16/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1788	2	2	2	0.00
16/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1914	2	2	2	0.00
16/04/2012	R213 On 01-November-12			Bond Future	8.94	83.8732	83.9586	83.8732	0.00
16/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4917	5	5	5	0.00
16/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5119	5	5	5	0.00
16/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4724	5	5	5	0.00
16/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4639	5	5	5	0.00
16/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4264	4	4	4	0.00
16/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4445	5	4	5	0.00
16/04/2012	R213 On 07-February-13			Bond Future	9.02	85.2942	85.3858	85.2942	0.00
16/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5453	5	5	5	0.00
16/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5641	6	6	6	0.00
16/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5269	5	5	5	0.00
16/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5768	6	6	6	0.00
16/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5374	5	5	5	0.00
16/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5568	6	6	6	0.00
16/04/2012	R214 On 03-May-12			Bond Future	8.94	76.0680	76.1165	76.0680	1,530.00
16/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1064	1	1	1	0.00
16/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1230	1	1	1	0.00
16/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1147	1	1	1	0.00
16/04/2012	R214 On 02-August-12			Bond Future	9.01	77.1458	77.1936	77.1458	0.00
16/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1806	2	2	2	0.00
16/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1641	2	2	2	0.00
16/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1723	2	2	2	0.00
17/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	AL7T On 03-May-12			Index Future	428.63	422.6920	428.6270	422.6920	13.00
17/04/2012	AL7T On 02-August-12			Index Future	434.70	428.6890	434.7030	428.6890	0.00
17/04/2012	ALBI On 03-May-12			Index Future	389.41	384.2540	389.4050	384.2540	899.00
17/04/2012	ALBI On 02-August-12			Index Future	394.93	389.7050	394.9250	389.7050	118.00
17/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CAAW On 20-April-12			Any day expiry	7.80	7.9639	7.7983	7.9639	0.00
17/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	2	0	0	0	0.00
17/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	1	0	0	0	0.00
17/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	3	0	0	0	0.00
17/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	255	0	0	0	0.00
17/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	353	0	0	0	0.00
17/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	304	0	0	0	0.00
17/04/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0855	0.0298	0.0855	12,500.00
17/04/2012	CAAZ On 18-June-12			Can-Do Future	0.11	0.1647	0.1060	0.1647	5,670.00
17/04/2012	CABA On 18-June-12			Can-Do Future	0.22	0.2115	0.2184	0.2115	8,000.00
17/04/2012	CABB On 18-June-12			Can-Do Future	0.02	0.0116	0.0189	0.0116	8,000.00
17/04/2012	CABC On 18-June-12			Can-Do Future	0.30	0.2096	0.3003	0.2096	0.00
17/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0055	0.0072	0.0055	16,000.00
17/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	DAAE On	30-April-12			Any day expiry	6.41	6.5279	6.4116	6.5279	500.00
17/04/2012	DAAE On	30-April-12	6.50	Call	Any day expiry	26	0	0	0	0.00
17/04/2012	DAAE On	30-April-12	6.45	Call	Any day expiry	41	0	0	0	0.00
17/04/2012	DAAE On	30-April-12	6.55	Call	Any day expiry	16	0	0	0	0.00
17/04/2012	DAAE On	30-April-12	6.55	Put	Any day expiry	154	0	0	0	0.00
17/04/2012	DAAE On	30-April-12	6.45	Put	Any day expiry	79	0	0	0	0.00
17/04/2012	DAAE On	30-April-12	6.50	Put	Any day expiry	114	0	0	0	0.00
17/04/2012	DAAF On	30-April-12			Any day expiry	8.11	8.2478	8.1148	8.2478	0.00
17/04/2012	DAAF On	30-April-12	8.00	Call	Any day expiry	142	0	0	0	0.00
17/04/2012	DAAF On	30-April-12	8.05	Call	Any day expiry	105	0	0	0	0.00
17/04/2012	DAAF On	30-April-12	7.95	Call	Any day expiry	184	0	0	0	0.00
17/04/2012	DAAF On	30-April-12	7.95	Put	Any day expiry	19	0	0	0	0.00
17/04/2012	DAAF On	30-April-12	8.05	Put	Any day expiry	40	0	0	0	0.00
17/04/2012	DAAF On	30-April-12	8.00	Put	Any day expiry	27	0	0	0	0.00
17/04/2012	DAAG On	30-April-12			Any day expiry	7.81	7.9500	7.8098	7.9500	500.00
17/04/2012	DAAG On	30-April-12	7.95	Call	Any day expiry	42	0	0	0	0.00
17/04/2012	DAAG On	30-April-12	7.90	Call	Any day expiry	55	0	0	0	0.00
17/04/2012	DAAG On	30-April-12	8.00	Call	Any day expiry	32	0	0	0	0.00
17/04/2012	DAAG On	30-April-12	8.00	Put	Any day expiry	222	0	0	0	0.00
17/04/2012	DAAG On	30-April-12	7.90	Put	Any day expiry	145	0	0	0	0.00
17/04/2012	DAAG On	30-April-12	7.95	Put	Any day expiry	182	0	0	0	0.00
17/04/2012	GOVI On	03-May-12			GOVI	390.23	385.2830	390.2250	385.2830	205.00
17/04/2012	GOVI On	03-May-12	382.00	Call	GOVI	82250	3	8	3	0.00
17/04/2012	GOVI On	03-May-12	382.01	Call	GOVI	82150	3	8	3	0.00
17/04/2012	GOVI On	03-May-12	381.99	Call	GOVI	82350	3	8	3	0.00
17/04/2012	GOVI On	03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On	03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On	03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On	02-August-12			GOVI	395.76	390.7490	395.7570	390.7490	26.00
17/04/2012	GOVI On	02-August-12	390.00	Call	GOVI	57570	1	6	1	0.00
17/04/2012	GOVI On	02-August-12	390.01	Call	GOVI	57470	1	6	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
17/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	57670	1	6	1	0.00
17/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
17/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2012	IGOV On 03-May-12			Index Future	173.75	172.9070	173.7460	172.9070	563.00
17/04/2012	IGOV On 02-August-12			Index Future	176.21	175.3600	176.2090	175.3600	0.00
17/04/2012	ILBI On 03-May-12			Index Future	468.55	468.5490	468.5490	468.5490	0.00
17/04/2012	ILBI On 02-August-12			Index Future	475.21	475.2060	475.2060	475.2060	169.00
17/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
17/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
17/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	2,890.00
17/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3500	94.3600	94.3500	0.00
17/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	0.00
17/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.2900	94.3100	94.2900	44,760.00
17/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.78	94.1800	94.2200	94.1800	840.00
17/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.96	93.9900	94.0400	93.9900	790.00
17/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.13	93.7900	93.8700	93.7900	500.00
17/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.33	93.5900	93.6700	93.5900	1,700.00
17/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.54	93.3800	93.4600	93.3800	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
17/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.75	93.1700	93.2500	93.1700	0.00
17/04/2012	R157 On 03-May-12			Bond Future	6.52	121.9782	122.6952	121.9782	12,719.00
17/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5632	5	6	5	0.00
17/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5789	5	6	5	0.00
17/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5474	5	5	5	0.00
17/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	46	0	0	0	1,500.00
17/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	282	0	0	0	1,500.00
17/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	846	0	1	0	1,500.00
17/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2752	2	3	2	0.00
17/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	1	0	0	0	1,500.00
17/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	66	0	0	0	1,500.00
17/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	336	1	0	1	1,500.00
17/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	941	2	1	2	0.00
17/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R157 On 02-August-12			Bond Future	6.59	123.7085	124.4361	123.7085	108.00
17/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4292	4	4	4	0.00
17/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4436	4	4	4	0.00
17/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4147	3	4	3	0.00
17/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	22	0	0	0	0.00
17/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	15	0	0	0	0.00
17/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	19	0	0	0	0.00
17/04/2012	R157 On 01-November-12			Bond Future	6.63	118.8072	119.5414	118.8072	0.00
17/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1782	1	2	1	0.00
17/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1692	1	2	1	0.00
17/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1876	1	2	1	0.00
17/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	677	1	1	1	0.00
17/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	774	1	1	1	0.00
17/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	724	1	1	1	0.00
17/04/2012	R157 On 07-February-13			Bond Future	6.67	120.8203	121.5692	120.8203	0.00
17/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1473	1	1	1	0.00
17/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1543	1	2	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1405	1	1	1	0.00
17/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1315	2	1	2	0.00
17/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1196	2	1	2	0.00
17/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1254	2	1	2	0.00
17/04/2012	R186 On 03-May-12			Bond Future	8.20	121.0964	123.3929	121.0964	30,640.00
17/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7379	5	7	5	0.00
17/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	7810	6	8	6	0.00
17/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	6948	5	7	5	0.00
17/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	351	0	0	0	2,250.00
17/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1345	1	1	1	750.00
17/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3224	2	3	2	0.00
17/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6088	4	6	4	0.00
17/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	50	0	0	0	2,250.00
17/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	361	1	0	1	750.00
17/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	1307	3	1	3	0.00
17/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	25	0	0	0	0.00
17/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	3236	5	3	5	0.00
17/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	13	0	0	0	0.00
17/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	18	0	0	0	0.00
17/04/2012	R186 On 02-August-12			Bond Future	8.27	117.5336	119.8506	117.5336	790.00
17/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6126	5	6	5	0.00
17/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6440	5	6	5	0.00
17/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5821	4	6	4	0.00
17/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3408	2	3	2	8,750.00
17/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5582	4	6	4	0.00
17/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1574	1	2	1	43.00
17/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6188	5	6	5	0.00
17/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2363	2	2	2	199.00
17/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7751	6	8	6	0.00
17/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1316	1	1	1	276.00
17/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6540	8	7	8	0.00
17/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1190	2	1	2	199.00
17/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1734	3	2	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
17/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4969	6	5	6	0.00
17/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	2023	3	2	3	276.00
17/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7284	9	7	9	0.00
17/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1903	3	2	3	0.00
17/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3624	5	4	5	0.00
17/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1631	2	2	2	0.00
17/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1761	3	2	3	0.00
17/04/2012	R186 On 01-November-12			Bond Future	8.34	119.3407	121.6978	119.3407	0.00
17/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7289	6	7	6	0.00
17/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7565	6	8	6	0.00
17/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7023	6	7	6	0.00
17/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3738	5	4	5	0.00
17/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3399	4	3	4	0.00
17/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3562	5	4	5	0.00
17/04/2012	R186 On 07-February-13			Bond Future	8.41	116.0653	118.4658	116.0653	0.00
17/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6607	5	7	5	0.00
17/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6377	5	6	5	0.00
17/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6841	6	7	6	0.00
17/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5538	7	6	7	0.00
17/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5970	7	6	7	0.00
17/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5751	7	6	7	0.00
17/04/2012	R189 On 03-May-12			Bond Future	215.39	215.3838	215.3902	215.3838	0.00
17/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	390	0	0	0	0.00
17/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	340	0	0	0	0.00
17/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	440	0	0	0	0.00
17/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 02-August-12			Bond Future	218.44	218.4396	218.4434	218.4396	44.00
17/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	443	0	0	0	0.00
17/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	393	0	0	0	0.00
17/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	493	0	0	0	0.00
17/04/2012	R189 On 02-August-12	217.95	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
17/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 03-May-12			Bond Future	259.35	258.3950	259.3528	258.3950	1,044.00
17/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8353	7	8	7	0.00
17/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8303	7	8	7	0.00
17/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8403	7	8	7	0.00
17/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 02-August-12			Bond Future	257.84	256.8717	257.8398	256.8717	257.00
17/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	840	0	1	0	0.00
17/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	890	0	1	0	0.00
17/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	790	0	1	0	0.00
17/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 03-May-12			Bond Future	5.85	109.7738	110.2603	109.7738	1,845.00
17/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4622	4	5	4	0.00
17/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4503	4	5	4	0.00
17/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4740	4	5	4	0.00
17/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 02-August-12			Bond Future	5.86	106.9262	107.4157	106.9262	37.00
17/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3639	3	4	3	0.00
17/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3747	3	4	3	0.00
17/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3530	3	4	3	0.00
17/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	2	0	0	0	0.00
17/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	0	0	0.00
17/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	2	0	0	0	0.00
17/04/2012	R201 On 01-November-12			Bond Future	5.82	108.5710	109.0685	108.5710	0.00
17/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1645	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1567	1	2	1	0.00
17/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1724	1	2	1	0.00
17/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	237	0	0	0	0.00
17/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	281	0	0	0	0.00
17/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	258	0	0	0	0.00
17/04/2012	R201 On 07-February-13			Bond Future	5.73	105.9983	106.5035	105.9983	0.00
17/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	1	1	1	0.00
17/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1466	1	1	1	0.00
17/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1343	1	1	1	0.00
17/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	503	1	1	1	0.00
17/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	448	1	0	1	0.00
17/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	475	1	0	1	0.00
17/04/2012	R202 On 03-May-12			Bond Future	191.51	190.2928	191.5117	190.2928	37,085.00
17/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1512	0	2	0	0.00
17/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1562	0	2	0	0.00
17/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1462	0	1	0	0.00
17/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 03-May-12			Bond Future	7.12	105.1868	106.1670	105.1868	3,653.00
17/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7076	6	7	6	0.00
17/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7283	6	7	6	0.00
17/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6868	6	7	6	0.00
17/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	305	0	0	0	4,200.00
17/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3040	2	3	2	0.00
17/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	609	0	1	0	1,400.00
17/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1583	1	2	1	0.00
17/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	90	0	0	0	1,400.00
17/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	6	0	0	0	4,200.00
17/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	460	1	0	1	0.00
17/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	836	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 02-August-12			Bond Future	7.20	106.6788	107.6722	106.6788	71.00
17/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5571	5	6	5	0.00
17/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5382	4	5	4	0.00
17/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5759	5	6	5	0.00
17/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	102	0	0	0	0.00
17/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	130	0	0	0	0.00
17/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	117	0	0	0	0.00
17/04/2012	R203 On 01-November-12			Bond Future	7.26	104.1595	105.1658	104.1595	0.00
17/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3204	3	3	3	0.00
17/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3340	3	3	3	0.00
17/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3070	2	3	2	0.00
17/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1267	2	1	2	0.00
17/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1134	2	1	2	0.00
17/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1199	2	1	2	0.00
17/04/2012	R203 On 07-February-13			Bond Future	7.33	105.9239	106.9525	105.9239	0.00
17/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1001	1	1	1	0.00
17/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1058	1	1	1	0.00
17/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	947	1	1	1	0.00
17/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4452	5	4	5	0.00
17/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4156	5	4	5	0.00
17/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4302	5	4	5	0.00
17/04/2012	R204 On 03-May-12			Bond Future	7.41	104.8630	106.0528	104.8630	3,658.00
17/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6740	6	7	6	0.00
17/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	6981	6	7	6	0.00
17/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	60	0	0	0	550.00
17/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1869	1	2	1	0.00
17/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6498	5	6	5	0.00
17/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2259	3	2	3	0.00
17/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	116	0	0	0	550.00
17/04/2012	R204 On 03-May-12	8.80	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
17/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R204 On 02-August-12			Bond Future	7.50	102.3214	103.5300	102.3214	99.00
17/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5249	4	5	4	0.00
17/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5458	4	5	4	0.00
17/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5042	4	5	4	0.00
17/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	341	1	0	1	0.00
17/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	280	0	0	0	0.00
17/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	309	1	0	1	0.00
17/04/2012	R204 On 01-November-12			Bond Future	7.56	103.8986	105.1229	103.8986	0.00
17/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3755	3	4	3	0.00
17/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3602	3	4	3	0.00
17/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3911	3	4	3	0.00
17/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1552	2	2	2	0.00
17/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1720	2	2	2	0.00
17/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1634	2	2	2	0.00
17/04/2012	R204 On 07-February-13			Bond Future	7.63	101.6244	102.8658	101.6244	0.00
17/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3898	3	4	3	0.00
17/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3762	3	4	3	0.00
17/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4040	3	4	3	0.00
17/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2093	3	2	3	0.00
17/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2275	3	2	3	0.00
17/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2181	3	2	3	0.00
17/04/2012	R206 On 03-May-12			Bond Future	5.61	105.0667	105.3419	105.0667	1,000.00
17/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3009	3	3	3	0.00
17/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3087	3	3	3	0.00
17/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2931	3	3	3	0.00
17/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 02-August-12			Bond Future	5.59	102.7935	103.0721	102.7935	18.00
17/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2275	2	2	2	0.00
17/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2208	2	2	2	0.00
17/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2342	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
17/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 01-November-12			Bond Future	5.44	104.3774	104.6584	104.3774	0.00
17/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	788	1	1	1	0.00
17/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	833	1	1	1	0.00
17/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	744	1	1	1	0.00
17/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	152	0	0	0	0.00
17/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	126	0	0	0	0.00
17/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	138	0	0	0	0.00
17/04/2012	R206 On 07-February-13			Bond Future	5.15	102.3788	102.6652	102.3788	0.00
17/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	900	1	1	1	0.00
17/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	936	1	1	1	0.00
17/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	864	1	1	1	0.00
17/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	144	0	0	0	0.00
17/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	126	0	0	0	0.00
17/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	135	0	0	0	0.00
17/04/2012	R207 On 03-May-12			Bond Future	7.62	98.8343	100.1431	98.8343	21,396.00
17/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6158	5	6	5	0.00
17/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6419	5	6	5	0.00
17/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	5897	5	6	5	0.00
17/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	332	0	0	0	2,400.00
17/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	808	0	1	0	800.00
17/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2239	1	2	1	0.00
17/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3783	3	4	3	0.00
17/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	13	0	0	0	2,400.00
17/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	105	0	0	0	800.00
17/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	627	1	1	1	0.00
17/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1289	2	1	2	0.00
17/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R207 On 02-August-12			Bond Future	7.70	96.5982	97.9278	96.5982	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5889	5	6	5	0.00
17/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6114	5	6	5	0.00
17/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5666	5	6	5	0.00
17/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	363	1	0	1	0.00
17/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	300	0	0	0	0.00
17/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	330	1	0	1	0.00
17/04/2012	R207 On 01-November-12			Bond Future	7.77	98.0880	99.4324	98.0880	0.00
17/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4299	3	4	3	0.00
17/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4131	3	4	3	0.00
17/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4470	4	4	4	0.00
17/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1665	2	2	2	0.00
17/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1843	2	2	2	0.00
17/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1752	2	2	2	0.00
17/04/2012	R207 On 07-February-13			Bond Future	7.83	96.1089	97.4763	96.1089	0.00
17/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4478	4	4	4	0.00
17/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4327	4	4	4	0.00
17/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4635	4	5	4	0.00
17/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2264	3	2	3	0.00
17/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2459	3	2	3	0.00
17/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2358	3	2	3	0.00
17/04/2012	R208 On 03-May-12			Bond Future	7.72	93.1758	94.5547	93.1758	10,014.00
17/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7442	6	7	6	0.00
17/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7717	6	8	6	0.00
17/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7167	6	7	6	0.00
17/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	295	0	0	0	3,000.00
17/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	743	0	1	0	1,000.00
17/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2176	1	2	1	0.00
17/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3797	3	4	3	0.00
17/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	25	0	0	0	3,000.00
17/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	165	1	0	1	1,000.00
17/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	841	2	1	2	0.00
17/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1625	3	2	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R208 On 02-August-12			Bond Future	7.79	94.4998	95.8976	94.4998	336.00
17/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5943	5	6	5	0.00
17/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5709	5	6	5	0.00
17/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6179	5	6	5	0.00
17/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	412	1	0	1	0.00
17/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	494	1	0	1	0.00
17/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	451	1	0	1	0.00
17/04/2012	R208 On 01-November-12			Bond Future	7.86	92.5583	93.9736	92.5583	0.00
17/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4353	4	4	4	0.00
17/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4531	4	5	4	0.00
17/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4181	3	4	3	0.00
17/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2204	3	2	3	0.00
17/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1990	3	2	3	0.00
17/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2094	3	2	3	0.00
17/04/2012	R208 On 07-February-13			Bond Future	7.92	94.1304	95.5692	94.1304	0.00
17/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3870	3	4	3	0.00
17/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	4018	3	4	3	0.00
17/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3725	3	4	3	0.00
17/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3561	4	4	4	0.00
17/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3292	4	3	4	0.00
17/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3425	4	3	4	0.00
17/04/2012	R209 On 03-May-12			Bond Future	8.64	74.7270	76.6490	74.7270	3,030.00
17/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	3096	2	3	2	0.00
17/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2783	1	3	1	0.00
17/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	3419	2	3	2	0.00
17/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	200	1	0	1	0.00
17/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	327	1	0	1	0.00
17/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	257	1	0	1	0.00
17/04/2012	R209 On 02-August-12			Bond Future	8.71	75.7876	77.7388	75.7876	0.00
17/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5657	4	6	4	0.00
17/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5917	5	6	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
17/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	5401	4	5	4	0.00
17/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1607	2	2	2	0.00
17/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1392	2	1	2	0.00
17/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1496	2	1	2	0.00
17/04/2012	R209 On 01-November-12			Bond Future	8.77	73.8118	75.7862	73.8118	0.00
17/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5621	5	6	5	0.00
17/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	5413	4	5	4	0.00
17/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5831	5	6	5	0.00
17/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3630	4	4	4	0.00
17/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	3972	5	4	5	0.00
17/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3798	5	4	5	0.00
17/04/2012	R209 On 07-February-13			Bond Future	8.83	75.0593	77.0701	75.0593	0.00
17/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	6237	5	6	5	0.00
17/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	6039	5	6	5	0.00
17/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	6437	5	6	5	0.00
17/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4726	6	5	6	0.00
17/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5088	6	5	6	0.00
17/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4905	6	5	6	0.00
17/04/2012	R210 On 03-May-12			Bond Future	141.85	141.0956	141.8499	141.0956	925.00
17/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2850	2	3	2	0.00
17/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2800	2	3	2	0.00
17/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2900	2	3	2	0.00
17/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 02-August-12			Bond Future	143.86	143.0974	143.8607	143.0974	80.00
17/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	861	0	1	0	0.00
17/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	811	0	1	0	0.00
17/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	911	0	1	0	0.00
17/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 02-August-12	143.00	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
17/04/2012	R211 On 03-May-12			Bond Future	119.47	119.4601	119.4674	119.4601	480.00
17/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1267	1	1	1	0.00
17/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1317	1	1	1	0.00
17/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1217	1	1	1	0.00
17/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12			Bond Future	119.76	119.7581	119.7640	119.7581	0.00
17/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	286	0	0	0	0.00
17/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	186	0	0	0	0.00
17/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	236	0	0	0	0.00
17/04/2012	R212 On 03-May-12			Bond Future	118.17	117.8048	118.1697	117.8048	2,902.00
17/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2870	3	3	3	0.00
17/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2820	2	3	2	0.00
17/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2920	3	3	3	0.00
17/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 02-August-12			Bond Future	118.31	117.9429	118.3116	117.9429	30.00
17/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	312	0	0	0	0.00
17/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	262	0	0	0	0.00
17/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	362	0	0	0	0.00
17/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R213 On 03-May-12			Bond Future	8.55	84.9640	86.8985	84.9640	4,435.00
17/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5516	4	6	4	0.00
17/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5879	4	6	4	0.00
17/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5154	3	5	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
17/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	52	0	0	0	0.00
17/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	28	0	0	0	0.00
17/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	38	0	0	0	0.00
17/04/2012	R213 On 02-August-12			Bond Future	8.63	86.1718	88.1259	86.1718	13.00
17/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6196	5	6	5	0.00
17/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6473	5	6	5	0.00
17/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5924	5	6	5	0.00
17/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1424	2	1	2	0.00
17/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1227	2	1	2	0.00
17/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1322	2	1	2	0.00
17/04/2012	R213 On 01-November-12			Bond Future	8.69	83.9586	85.9417	83.9586	0.00
17/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	6049	5	6	5	0.00
17/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6276	5	6	5	0.00
17/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5830	5	6	5	0.00
17/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3762	5	4	5	0.00
17/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3438	4	3	4	0.00
17/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3594	4	4	4	0.00
17/04/2012	R213 On 07-February-13			Bond Future	8.76	85.3858	87.4019	85.3858	0.00
17/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6568	5	7	5	0.00
17/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6778	6	7	6	0.00
17/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6361	5	6	5	0.00
17/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4844	6	5	6	0.00
17/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4495	5	4	5	0.00
17/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4667	6	5	6	0.00
17/04/2012	R214 On 03-May-12			Bond Future	8.69	76.1165	78.1597	76.1165	1,530.00
17/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	897	0	1	0	0.00
17/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	979	0	1	0	0.00
17/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	814	0	1	0	0.00
17/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	1	0	1	0.00
17/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	1	0	1	0.00
17/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	1	0	1	0.00
17/04/2012	R214 On 02-August-12			Bond Future	8.76	77.1936	79.2665	77.1936	0.00
17/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	349	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
17/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	432	0	0	0	0.00
17/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	267	0	0	0	0.00
17/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1	2	0	2	0.00
17/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	2	0	2	0.00
17/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	2	0	2	0.00
18/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	AL7T On 03-May-12			Index Future	429.00	428.6270	428.9960	428.6270	13.00
18/04/2012	AL7T On 02-August-12			Index Future	435.07	434.7030	435.0730	434.7030	0.00
18/04/2012	ALBI On 03-May-12			Index Future	389.57	389.4050	389.5730	389.4050	899.00
18/04/2012	ALBI On 02-August-12			Index Future	395.09	394.9250	395.0910	394.9250	118.00
18/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
18/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CAAW On 20-April-12			Any day expiry	7.81	7.7983	7.8115	7.7983	0.00
18/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	1	0	0	0	0.00
18/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	2	0	0	0	0.00
18/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	1	0	0	0	0.00
18/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	340	0	0	0	0.00
18/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	241	0	0	0	0.00
18/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	290	0	0	0	0.00
18/04/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0298	0.0293	0.0298	12,500.00
18/04/2012	CAAZ On 18-June-12			Can-Do Future	0.11	0.1060	0.1096	0.1060	5,670.00
18/04/2012	CABA On 18-June-12			Can-Do Future	0.23	0.2184	0.2323	0.2184	8,000.00
18/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0189	0.0135	0.0189	8,000.00
18/04/2012	CABC On 18-June-12			Can-Do Future	0.24	0.3003	0.2434	0.3003	0.00
18/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0072	0.0056	0.0072	16,000.00
18/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	DAAE On 30-April-12			Any day expiry	6.40	6.4116	6.4011	6.4116	500.00
18/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	23	0	0	0	0.00
18/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	36	0	0	0	0.00
18/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	14	0	0	0	0.00
18/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	163	0	0	0	0.00
18/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	85	0	0	0	0.00
18/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	122	0	0	0	0.00
18/04/2012	DAAF On 30-April-12			Any day expiry	8.11	8.1148	8.1109	8.1148	0.00
18/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	137	0	0	0	0.00
18/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	99	0	0	0	0.00
18/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	178	0	0	0	0.00
18/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	17	0	0	0	0.00
18/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	38	0	0	0	0.00
18/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	26	0	0	0	0.00
18/04/2012	DAAG On 30-April-12			Any day expiry	7.82	7.8098	7.8217	7.8098	500.00
18/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	40	0	0	0	0.00
18/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	53	0	0	0	0.00
18/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	30	0	0	0	0.00
18/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	208	0	0	0	0.00
18/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	131	0	0	0	0.00
18/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	168	0	0	0	0.00
18/04/2012	GOVI On 03-May-12			GOVI	390.42	390.2250	390.4170	390.2250	205.00
18/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	84170	8	8	8	0.00
18/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	84070	8	8	8	0.00
18/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	84270	8	8	8	0.00
18/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 02-August-12			GOVI	395.95	395.7570	395.9470	395.7570	26.00
18/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	59470	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
18/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	59370	6	6	6	0.00
18/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	59570	6	6	6	0.00
18/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
18/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2012	IGOV On 03-May-12			Index Future	173.83	173.7460	173.8340	173.7460	563.00
18/04/2012	IGOV On 02-August-12			Index Future	176.30	176.2090	176.2960	176.2090	0.00
18/04/2012	ILBI On 03-May-12			Index Future	468.55	468.5490	468.5490	468.5490	0.00
18/04/2012	ILBI On 02-August-12			Index Future	475.21	475.2060	475.2060	475.2060	169.00
18/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
18/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
18/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	2,890.00
18/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3600	94.3500	94.3600	0.00
18/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3300	94.3300	94.3300	0.00
18/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3100	94.3000	94.3100	44,760.00
18/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.2200	94.1800	94.2200	840.00
18/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.99	94.0400	94.0100	94.0400	790.00
18/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.8700	93.8200	93.8700	500.00
18/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.38	93.6700	93.6200	93.6700	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
18/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.58	93.4600	93.4200	93.4600	1,500.00
18/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.79	93.2500	93.2100	93.2500	0.00
18/04/2012	R157 On 03-May-12			Bond Future	6.51	122.6952	122.7220	122.6952	12,719.00
18/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5659	6	6	6	0.00
18/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5816	6	6	6	0.00
18/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5501	5	6	5	0.00
18/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	42	0	0	0	1,500.00
18/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	282	0	0	0	1,500.00
18/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2778	3	3	3	0.00
18/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	862	1	1	1	1,500.00
18/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	55	0	0	0	1,500.00
18/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
18/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	309	0	0	0	1,500.00
18/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	910	1	1	1	0.00
18/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R157 On 02-August-12			Bond Future	6.58	124.4361	124.4609	124.4361	108.00
18/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4313	4	4	4	0.00
18/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4168	4	4	4	0.00
18/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4458	4	4	4	0.00
18/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	12	0	0	0	0.00
18/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	18	0	0	0	0.00
18/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	15	0	0	0	0.00
18/04/2012	R157 On 01-November-12			Bond Future	6.62	119.5414	119.5642	119.5414	0.00
18/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1762	2	2	2	0.00
18/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1669	2	2	2	0.00
18/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1857	2	2	2	0.00
18/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	635	1	1	1	0.00
18/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	729	1	1	1	0.00
18/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	681	1	1	1	0.00
18/04/2012	R157 On 07-February-13			Bond Future	6.66	121.5692	121.5898	121.5692	0.00
18/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1413	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
18/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1485	2	1	2	0.00
18/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1344	1	1	1	0.00
18/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1233	1	1	1	0.00
18/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1117	1	1	1	0.00
18/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1174	1	1	1	0.00
18/04/2012	R186 On 03-May-12			Bond Future	8.16	123.3929	123.7098	123.3929	30,640.00
18/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7688	7	8	7	0.00
18/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8121	8	8	8	0.00
18/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7254	7	7	7	0.00
18/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	372	0	0	0	2,250.00
18/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6386	6	6	6	0.00
18/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1451	1	1	1	750.00
18/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3450	3	3	3	0.00
18/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	270	0	0	0	750.00
18/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	31	0	0	0	2,250.00
18/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	1096	1	1	1	0.00
18/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	15	0	0	0	0.00
18/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2941	3	3	3	0.00
18/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	7	0	0	0	0.00
18/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	10	0	0	0	0.00
18/04/2012	R186 On 02-August-12			Bond Future	8.24	119.8506	120.1708	119.8506	790.00
18/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6356	6	6	6	0.00
18/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6676	6	7	6	0.00
18/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3530	3	4	3	8,750.00
18/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5795	6	6	6	0.00
18/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	6042	6	6	6	0.00
18/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1353	1	1	1	276.00
18/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1632	2	2	2	43.00
18/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6420	6	6	6	0.00
18/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2452	2	2	2	199.00
18/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	8007	8	8	8	0.00
18/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1126	1	1	1	199.00
18/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1646	2	2	2	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4738	5	5	5	0.00
18/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6277	7	6	7	0.00
18/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1803	2	2	2	0.00
18/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3426	4	3	4	0.00
18/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1916	2	2	2	276.00
18/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7001	7	7	7	0.00
18/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1547	2	2	2	0.00
18/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1671	2	2	2	0.00
18/04/2012	R186 On 01-November-12			Bond Future	8.30	121.6978	122.0215	121.6978	0.00
18/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7396	7	7	7	0.00
18/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7677	8	8	8	0.00
18/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7118	7	7	7	0.00
18/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3510	4	4	4	0.00
18/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3187	3	3	3	0.00
18/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3346	4	3	4	0.00
18/04/2012	R186 On 07-February-13			Bond Future	8.37	118.4658	118.7834	118.4658	0.00
18/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6532	7	7	7	0.00
18/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6778	7	7	7	0.00
18/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6297	6	6	6	0.00
18/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5573	6	6	6	0.00
18/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5158	6	5	6	0.00
18/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5359	6	5	6	0.00
18/04/2012	R189 On 03-May-12			Bond Future	215.51	215.3902	215.5096	215.3902	0.00
18/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	510	0	1	0	0.00
18/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	460	0	0	0	0.00
18/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	560	0	1	0	0.00
18/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 02-August-12			Bond Future	218.56	218.4434	218.5621	218.4434	44.00
18/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	562	0	1	0	0.00
18/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	512	0	1	0	0.00
18/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	612	0	1	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
18/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 03-May-12			Bond Future	259.89	259.3528	259.8946	259.3528	1,044.00
18/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8895	8	9	8	0.00
18/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8845	8	9	8	0.00
18/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8945	8	9	8	0.00
18/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 02-August-12			Bond Future	258.39	257.8398	258.3865	257.8398	257.00
18/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1387	1	1	1	0.00
18/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1437	1	1	1	0.00
18/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1337	1	1	1	0.00
18/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 03-May-12			Bond Future	5.85	110.2603	110.2628	110.2603	1,845.00
18/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4624	5	5	5	0.00
18/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4742	5	5	5	0.00
18/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4506	5	5	5	0.00
18/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 02-August-12			Bond Future	5.86	107.4157	107.4179	107.4157	37.00
18/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3640	4	4	4	0.00
18/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3532	4	4	4	0.00
18/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3749	4	4	4	0.00
18/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	0	0	0.00
18/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	2	0	0	0	0.00
18/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	0	0	0.00
18/04/2012	R201 On 01-November-12			Bond Future	5.82	109.0685	109.0685	109.0685	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
18/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1638	2	2	2	0.00
18/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1560	2	2	2	0.00
18/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1718	2	2	2	0.00
18/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	231	0	0	0	0.00
18/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	274	0	0	0	0.00
18/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	251	0	0	0	0.00
18/04/2012	R201 On 07-February-13			Bond Future	5.73	106.5035	106.4999	106.5035	0.00
18/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1366	1	1	1	0.00
18/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1305	1	1	1	0.00
18/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1429	1	1	1	0.00
18/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	415	0	0	0	0.00
18/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	468	1	0	1	0.00
18/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	440	0	0	0	0.00
18/04/2012	R202 On 03-May-12			Bond Future	191.57	191.5117	191.5723	191.5117	37,085.00
18/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1572	2	2	2	0.00
18/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1522	1	2	1	0.00
18/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1622	2	2	2	0.00
18/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 03-May-12			Bond Future	7.10	106.1670	106.2485	106.1670	3,653.00
18/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7157	7	7	7	0.00
18/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7365	7	7	7	0.00
18/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6950	7	7	7	0.00
18/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	306	0	0	0	4,200.00
18/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	625	1	1	1	1,400.00
18/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1641	2	2	2	0.00
18/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3119	3	3	3	0.00
18/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	4	0	0	0	4,200.00
18/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	67	0	0	0	1,400.00
18/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	394	0	0	0	0.00
18/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	755	1	1	1	0.00
18/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 02-August-12			Bond Future	7.18	107.6722	107.7544	107.6722	71.00
18/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5632	6	6	6	0.00
18/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5822	6	6	6	0.00
18/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5442	5	5	5	0.00
18/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	108	0	0	0	0.00
18/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	83	0	0	0	0.00
18/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	95	0	0	0	0.00
18/04/2012	R203 On 01-November-12			Bond Future	7.24	105.1658	105.2484	105.1658	0.00
18/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3190	3	3	3	0.00
18/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3329	3	3	3	0.00
18/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3053	3	3	3	0.00
18/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1168	1	1	1	0.00
18/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1040	1	1	1	0.00
18/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1103	1	1	1	0.00
18/04/2012	R203 On 07-February-13			Bond Future	7.31	106.9525	107.0309	106.9525	0.00
18/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	919	1	1	1	0.00
18/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	862	1	1	1	0.00
18/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	978	1	1	1	0.00
18/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3997	4	4	4	0.00
18/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4289	4	4	4	0.00
18/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4142	4	4	4	0.00
18/04/2012	R204 On 03-May-12			Bond Future	7.40	106.0528	106.1212	106.0528	3,658.00
18/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6808	7	7	7	0.00
18/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7049	7	7	7	0.00
18/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6566	6	7	6	0.00
18/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	54	0	0	0	550.00
18/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1914	2	2	2	0.00
18/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	93	0	0	0	550.00
18/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2185	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
18/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R204 On 02-August-12			Bond Future	7.48	103.5300	103.5959	103.5300	99.00
18/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5291	5	5	5	0.00
18/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5082	5	5	5	0.00
18/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5498	5	5	5	0.00
18/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	254	0	0	0	0.00
18/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	315	0	0	0	0.00
18/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	285	0	0	0	0.00
18/04/2012	R204 On 01-November-12			Bond Future	7.55	105.1229	105.1914	105.1229	0.00
18/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3710	4	4	4	0.00
18/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3555	4	4	4	0.00
18/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3868	4	4	4	0.00
18/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1440	2	1	2	0.00
18/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1604	2	2	2	0.00
18/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1520	2	2	2	0.00
18/04/2012	R204 On 07-February-13			Bond Future	7.62	102.8658	102.9317	102.8658	0.00
18/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3805	4	4	4	0.00
18/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3950	4	4	4	0.00
18/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3663	4	4	4	0.00
18/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2111	2	2	2	0.00
18/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1937	2	2	2	0.00
18/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2022	2	2	2	0.00
18/04/2012	R206 On 03-May-12			Bond Future	5.62	105.3419	105.3273	105.3419	1,000.00
18/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2995	3	3	3	0.00
18/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2917	3	3	3	0.00
18/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3073	3	3	3	0.00
18/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 02-August-12			Bond Future	5.60	103.0721	103.0554	103.0721	18.00
18/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2259	2	2	2	0.00
18/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2326	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
18/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2191	2	2	2	0.00
18/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	0	0	0.00
18/04/2012	R206 On 01-November-12			Bond Future	5.45	104.6584	104.6410	104.6584	0.00
18/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	769	1	1	1	0.00
18/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	813	1	1	1	0.00
18/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	725	1	1	1	0.00
18/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	150	0	0	0	0.00
18/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	123	0	0	0	0.00
18/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	137	0	0	0	0.00
18/04/2012	R206 On 07-February-13			Bond Future	5.17	102.6652	102.6435	102.6652	0.00
18/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	869	1	1	1	0.00
18/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	833	1	1	1	0.00
18/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	905	1	1	1	0.00
18/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	117	0	0	0	0.00
18/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	134	0	0	0	0.00
18/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	125	0	0	0	0.00
18/04/2012	R207 On 03-May-12			Bond Future	7.59	100.1431	100.2792	100.1431	21,396.00
18/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6294	6	6	6	0.00
18/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6555	6	7	6	0.00
18/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6033	6	6	6	0.00
18/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	343	0	0	0	2,400.00
18/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3914	4	4	4	0.00
18/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	849	1	1	1	800.00
18/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2347	2	2	2	0.00
18/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	77	0	0	0	800.00
18/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	8	0	0	0	2,400.00
18/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	532	1	1	1	0.00
18/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1164	1	1	1	0.00
18/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R207 On 02-August-12			Bond Future	7.68	97.9278	98.0598	97.9278	210.00
18/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5987	6	6	6	0.00
18/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5762	6	6	6	0.00
18/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6211	6	6	6	0.00
18/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	265	0	0	0	0.00
18/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	327	0	0	0	0.00
18/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	296	0	0	0	0.00
18/04/2012	R207 On 01-November-12			Bond Future	7.74	99.4324	99.5660	99.4324	0.00
18/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4289	4	4	4	0.00
18/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4118	4	4	4	0.00
18/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4463	4	4	4	0.00
18/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1525	2	2	2	0.00
18/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1696	2	2	2	0.00
18/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1608	2	2	2	0.00
18/04/2012	R207 On 07-February-13			Bond Future	7.81	97.4763	97.6107	97.4763	0.00
18/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4459	4	4	4	0.00
18/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4619	5	5	5	0.00
18/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4302	4	4	4	0.00
18/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2299	2	2	2	0.00
18/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2114	2	2	2	0.00
18/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2204	2	2	2	0.00
18/04/2012	R208 On 03-May-12			Bond Future	7.70	94.5547	94.6647	94.5547	10,014.00
18/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7552	7	8	7	0.00
18/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7826	8	8	8	0.00
18/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7277	7	7	7	0.00
18/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	292	0	0	0	3,000.00
18/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3898	4	4	4	0.00
18/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	759	1	1	1	1,000.00
18/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2251	2	2	2	0.00
18/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	130	0	0	0	1,000.00
18/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	16	0	0	0	3,000.00
18/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	747	1	1	1	0.00
18/04/2012	R208 On 03-May-12	8.95	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
18/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1512	2	2	2	0.00
18/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R208 On 02-August-12			Bond Future	7.77	95.8976	96.0048	95.8976	336.00
18/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6015	6	6	6	0.00
18/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6249	6	6	6	0.00
18/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5779	6	6	6	0.00
18/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	457	0	0	0	0.00
18/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	375	0	0	0	0.00
18/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	416	0	0	0	0.00
18/04/2012	R208 On 01-November-12			Bond Future	7.84	93.9736	94.0841	93.9736	0.00
18/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4361	4	4	4	0.00
18/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4541	5	5	5	0.00
18/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4183	4	4	4	0.00
18/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2095	2	2	2	0.00
18/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1890	2	2	2	0.00
18/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1991	2	2	2	0.00
18/04/2012	R208 On 07-February-13			Bond Future	7.90	95.5692	95.6767	95.5692	0.00
18/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3755	4	4	4	0.00
18/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3608	4	4	4	0.00
18/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3910	4	4	4	0.00
18/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3077	3	3	3	0.00
18/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3337	4	3	4	0.00
18/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3202	3	3	3	0.00
18/04/2012	R209 On 03-May-12			Bond Future	8.66	76.6490	76.4629	76.6490	3,030.00
18/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2917	3	3	3	0.00
18/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	3238	3	3	3	0.00
18/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2607	3	3	3	0.00
18/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	337	0	0	0	0.00
18/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	205	0	0	0	0.00
18/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	264	0	0	0	0.00
18/04/2012	R209 On 02-August-12			Bond Future	8.73	77.7388	77.5472	77.7388	0.00
18/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5505	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
18/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	5252	5	5	5	0.00
18/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5763	6	6	6	0.00
18/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1430	1	1	1	0.00
18/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1650	2	2	2	0.00
18/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1536	1	2	1	0.00
18/04/2012	R209 On 01-November-12			Bond Future	8.79	75.7862	75.5968	75.7862	0.00
18/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5428	6	5	6	0.00
18/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	5217	5	5	5	0.00
18/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5642	6	6	6	0.00
18/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3630	4	4	4	0.00
18/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	3966	4	4	4	0.00
18/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3795	4	4	4	0.00
18/04/2012	R209 On 07-February-13			Bond Future	8.85	77.0701	76.8752	77.0701	0.00
18/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	6032	6	6	6	0.00
18/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	6237	6	6	6	0.00
18/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5830	6	6	6	0.00
18/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5074	5	5	5	0.00
18/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4721	5	5	5	0.00
18/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4894	5	5	5	0.00
18/04/2012	R210 On 03-May-12			Bond Future	141.89	141.8499	141.8945	141.8499	925.00
18/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2895	3	3	3	0.00
18/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2945	3	3	3	0.00
18/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2845	3	3	3	0.00
18/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 02-August-12			Bond Future	143.90	143.8607	143.9043	143.8607	80.00
18/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	904	1	1	1	0.00
18/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	854	1	1	1	0.00
18/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	954	1	1	1	0.00
18/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 02-August-12	143.00	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
18/04/2012	R211 On 03-May-12			Bond Future	119.49	119.4674	119.4894	119.4674	480.00
18/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1289	1	1	1	0.00
18/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1239	1	1	1	0.00
18/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1339	1	1	1	0.00
18/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12			Bond Future	119.78	119.7640	119.7850	119.7640	0.00
18/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	265	0	0	0	0.00
18/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	165	0	0	0	0.00
18/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	215	0	0	0	0.00
18/04/2012	R212 On 03-May-12			Bond Future	118.25	118.1697	118.2543	118.1697	2,902.00
18/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2954	3	3	3	0.00
18/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3004	3	3	3	0.00
18/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2904	3	3	3	0.00
18/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 02-August-12			Bond Future	118.40	118.3116	118.3959	118.3116	30.00
18/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	396	0	0	0	0.00
18/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	346	0	0	0	0.00
18/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	446	0	0	0	0.00
18/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R213 On 03-May-12			Bond Future	8.53	86.8985	87.0807	86.8985	4,435.00
18/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5689	6	6	6	0.00
18/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5325	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
18/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	6054	6	6	6	0.00
18/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	21	0	0	0	0.00
18/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	41	0	0	0	0.00
18/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	29	0	0	0	0.00
18/04/2012	R213 On 02-August-12			Bond Future	8.60	88.1259	88.3136	88.1259	13.00
18/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6313	6	6	6	0.00
18/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6593	6	7	6	0.00
18/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	6037	6	6	6	0.00
18/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1350	1	1	1	0.00
18/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1160	1	1	1	0.00
18/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1251	1	1	1	0.00
18/04/2012	R213 On 01-November-12			Bond Future	8.66	85.9417	86.1350	85.9417	0.00
18/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	6035	6	6	6	0.00
18/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6266	6	6	6	0.00
18/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5807	6	6	6	0.00
18/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3545	4	4	4	0.00
18/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3235	3	3	3	0.00
18/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3387	4	3	4	0.00
18/04/2012	R213 On 07-February-13			Bond Future	8.73	87.4019	87.5924	87.4019	0.00
18/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6570	7	7	7	0.00
18/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6789	7	7	7	0.00
18/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6353	6	6	6	0.00
18/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4646	5	5	5	0.00
18/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4315	4	4	4	0.00
18/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4478	5	4	5	0.00
18/04/2012	R214 On 03-May-12			Bond Future	8.71	78.1597	78.0498	78.1597	1,530.00
18/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	787	1	1	1	0.00
18/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	704	1	1	1	0.00
18/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	870	1	1	1	0.00
18/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 02-August-12			Bond Future	8.77	79.2665	79.1581	79.2665	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
18/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	241	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	324	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	158	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00