



Derivatives Weekly Statistics Report

From: 23/04/2012 To: 23/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	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
23/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	AL7T On 03-May-12			Index Future	429.17	431.0670	429.1650	431.0670	13.00
23/04/2012	AL7T On 02-August-12			Index Future	435.22	437.1600	435.2190	437.1600	0.00
23/04/2012	ALBI On 03-May-12			Index Future	389.47	391.1350	389.4690	391.1350	819.00
23/04/2012	ALBI On 02-August-12			Index Future	394.96	396.6640	394.9630	396.6640	198.00
23/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	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
23/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CAAY On 30-April-12			Can-Do Future	0.02	0.0186	0.0211	0.0186	12,500.00
23/04/2012	CAAZ On 18-June-12			Can-Do Future	0.12	0.1029	0.1195	0.1029	5,670.00
23/04/2012	CABA On 18-June-12			Can-Do Future	0.24	0.2418	0.2359	0.2418	8,000.00
23/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0110	0.0078	0.0110	8,000.00
23/04/2012	CABC On 18-June-12			Can-Do Future	0.17	0.2139	0.1701	0.2139	0.00
23/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0042	0.0031	0.0042	16,000.00
23/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	DAAE On 30-April-12			Any day expiry	6.38	6.3767	6.3781	6.3767	500.00
23/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	14	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
23/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	8	0	0	0	0.00
23/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	23	0	0	0	0.00
23/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	52	0	0	0	2,000.00
23/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	95	0	0	0	0.00
23/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	44	0	0	0	0.00
23/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	180	0	0	0	0.00
23/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	136	0	0	0	0.00
23/04/2012	DAAF On 30-April-12			Any day expiry	8.09	8.0928	8.0934	8.0928	0.00
23/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	111	0	0	0	0.00
23/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	73	0	0	0	0.00
23/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	154	0	0	0	0.00
23/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	11	0	0	0	0.00
23/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	30	0	0	0	0.00
23/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	18	0	0	0	0.00
23/04/2012	DAAG On 30-April-12			Any day expiry	7.87	7.8043	7.8711	7.8043	500.00
23/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	34	0	0	0	0.00
23/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	23	0	0	0	0.00
23/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	49	0	0	0	0.00
23/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	78	0	0	0	0.00
23/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	152	0	0	0	0.00
23/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	113	0	0	0	0.00
23/04/2012	GOVI On 03-May-12			GOVI	390.39	391.9520	390.3900	391.9520	89.00
23/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	83900	10	8	10	0.00
23/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	83800	10	8	10	0.00
23/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	84000	10	8	10	0.00
23/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 02-August-12			GOVI	395.90	397.4920	395.8960	397.4920	142.00
23/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	58960	7	6	7	0.00
23/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	58860	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	59060	8	6	8	0.00
23/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
23/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2012	IGOV On 03-May-12			Index Future	173.58	173.9170	173.5810	173.9170	431.00
23/04/2012	IGOV On 02-August-12			Index Future	176.03	176.3760	176.0290	176.3760	131.00
23/04/2012	ILBI On 03-May-12			Index Future	471.23	470.9960	471.2340	470.9960	0.00
23/04/2012	ILBI On 02-August-12			Index Future	477.93	477.6890	477.9300	477.6890	169.00
23/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
23/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	2,890.00
23/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
23/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	0.00
23/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3300	94.3000	94.3300	44,760.00
23/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.72	94.3000	94.2800	94.3000	0.00
23/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2300	94.2000	94.2300	840.00
23/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.96	94.0700	94.0400	94.0700	790.00
23/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.13	93.9000	93.8700	93.9000	500.00
23/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.32	93.7100	93.6800	93.7100	1,700.00
23/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.52	93.5000	93.4800	93.5000	1,500.00

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23/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.73	93.2900	93.2700	93.2900	0.00
23/04/2012	R157 On 03-May-12			Bond Future	6.53	122.8963	122.6450	122.8963	12,719.00
23/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5582	6	6	6	0.00
23/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5739	6	6	6	0.00
23/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5424	6	5	6	0.00
23/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	14	0	0	0	1,500.00
23/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	192	0	0	0	1,500.00
23/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2701	3	3	3	0.00
23/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	766	1	1	1	1,500.00
23/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	36	0	0	0	1,500.00
23/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
23/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	296	0	0	0	1,500.00
23/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	959	1	1	1	0.00
23/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R157 On 02-August-12			Bond Future	6.61	124.6344	124.3742	124.6344	108.00
23/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4225	4	4	4	0.00
23/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4081	4	4	4	0.00
23/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4370	5	4	5	0.00
23/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	11	0	0	0	0.00
23/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	17	0	0	0	0.00
23/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	14	0	0	0	0.00
23/04/2012	R157 On 01-November-12			Bond Future	6.65	119.7294	119.4674	119.7294	0.00
23/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1686	2	2	2	0.00
23/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1779	2	2	2	0.00
23/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1594	2	2	2	0.00
23/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	750	1	1	1	0.00
23/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	654	1	1	1	0.00
23/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	702	1	1	1	0.00
23/04/2012	R157 On 07-February-13			Bond Future	6.70	121.7522	121.4791	121.7522	0.00
23/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1343	1	1	1	0.00
23/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1414	2	1	2	0.00

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23/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1276	1	1	1	0.00
23/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1276	1	1	1	0.00
23/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1157	1	1	1	0.00
23/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1214	1	1	1	0.00
23/04/2012	R186 On 03-May-12			Bond Future	8.18	124.3567	123.5368	124.3567	30,990.00
23/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7507	8	8	8	0.00
23/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	7942	9	8	9	0.00
23/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7070	8	7	8	0.00
23/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	190	0	0	0	2,250.00
23/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6191	7	6	7	0.00
23/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1126	2	1	2	750.00
23/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3169	4	3	4	0.00
23/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	162	0	0	0	750.00
23/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	9	0	0	0	2,250.00
23/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	944	1	1	1	0.00
23/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	4	0	0	0	0.00
23/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2932	2	3	2	0.00
23/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	1	0	0	0	0.00
23/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	2	0	0	0	0.00
23/04/2012	R186 On 02-August-12			Bond Future	8.26	120.8245	119.9917	120.8245	790.00
23/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6155	7	6	7	0.00
23/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6474	7	6	7	0.00
23/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3355	4	3	4	8,750.00
23/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5596	6	6	6	0.00
23/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5842	6	6	6	0.00
23/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1240	2	1	2	276.00
23/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1507	2	2	2	43.00
23/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6218	7	6	7	0.00
23/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2299	3	2	3	199.00
23/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7802	9	8	9	0.00
23/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1100	1	1	1	199.00
23/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1623	1	2	1	43.00
23/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4764	4	5	4	0.00

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23/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6331	6	6	6	0.00
23/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1783	2	2	2	0.00
23/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3430	3	3	3	0.00
23/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1896	2	2	2	276.00
23/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7067	7	7	7	0.00
23/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1524	1	2	1	0.00
23/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1649	1	2	1	0.00
23/04/2012	R186 On 01-November-12			Bond Future	8.32	122.6729	121.8271	122.6729	0.00
23/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7209	8	7	8	0.00
23/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6933	8	7	8	0.00
23/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7489	8	7	8	0.00
23/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3193	3	3	3	0.00
23/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3519	3	4	3	0.00
23/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3353	3	3	3	0.00
23/04/2012	R186 On 07-February-13			Bond Future	8.39	119.4406	118.5836	119.4406	0.00
23/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6371	7	6	7	0.00
23/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6138	7	6	7	0.00
23/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6615	7	7	7	0.00
23/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5194	5	5	5	0.00
23/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5614	5	6	5	0.00
23/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5397	5	5	5	0.00
23/04/2012	R189 On 03-May-12			Bond Future	215.63	215.6208	215.6264	215.6208	0.00
23/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	626	1	1	1	0.00
23/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	576	1	1	1	0.00
23/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	676	1	1	1	0.00
23/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 02-August-12			Bond Future	218.67	218.6690	218.6681	218.6690	44.00
23/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	668	1	1	1	0.00
23/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	718	1	1	1	0.00
23/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	618	1	1	1	0.00
23/04/2012	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
23/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 03-May-12			Bond Future	259.97	259.4756	259.9673	259.4756	1,044.00
23/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8967	8	9	8	0.00
23/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8917	8	9	8	0.00
23/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	9017	9	9	9	0.00
23/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 02-August-12			Bond Future	258.45	257.9545	258.4452	257.9545	457.00
23/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1445	1	1	1	0.00
23/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1395	1	1	1	0.00
23/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1495	1	1	1	0.00
23/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 03-May-12			Bond Future	5.88	110.3905	110.2003	110.3905	1,845.00
23/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4562	5	5	5	0.00
23/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4680	5	5	5	0.00
23/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4443	5	4	5	0.00
23/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 02-August-12			Bond Future	5.89	107.5453	107.3498	107.5453	37.00
23/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3572	4	4	4	0.00
23/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3464	4	3	4	0.00
23/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3681	4	4	4	0.00
23/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	0	0	0.00
23/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	2	0	0	0	0.00
23/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	0	0	0.00
23/04/2012	R201 On 01-November-12			Bond Future	5.86	109.1872	108.9888	109.1872	0.00
23/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1570	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1649	2	2	2	0.00
23/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1493	2	1	2	0.00
23/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	286	0	0	0	0.00
23/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	241	0	0	0	0.00
23/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	263	0	0	0	0.00
23/04/2012	R201 On 07-February-13			Bond Future	5.78	106.6168	106.4101	106.6168	0.00
23/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1299	1	1	1	0.00
23/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1361	2	1	2	0.00
23/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1240	1	1	1	0.00
23/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	493	0	0	0	0.00
23/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	437	0	0	0	0.00
23/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	463	0	0	0	0.00
23/04/2012	R202 On 03-May-12			Bond Future	190.43	191.6119	190.4336	191.6119	37,085.00
23/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	434	2	0	2	0.00
23/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	484	2	0	2	0.00
23/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	384	2	0	2	0.00
23/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12			Bond Future	190.36	191.5646	190.3638	191.5646	0.00
23/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	586	0	1	0	0.00
23/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	686	0	1	0	0.00
23/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	636	0	1	0	0.00
23/04/2012	R203 On 03-May-12			Bond Future	7.08	106.6250	106.3526	106.6250	3,653.00
23/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7262	8	7	8	0.00
23/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7469	8	7	8	0.00
23/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7054	7	7	7	0.00
23/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	258	0	0	0	4,200.00
23/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	598	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1702	2	2	2	0.00
23/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3220	3	3	3	0.00
23/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	4,200.00
23/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	24	0	0	0	1,400.00
23/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	263	0	0	0	0.00
23/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	603	1	1	1	0.00
23/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R203 On 02-August-12			Bond Future	7.16	108.1320	107.8541	108.1320	71.00
23/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5716	6	6	6	0.00
23/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5907	6	6	6	0.00
23/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5525	6	6	6	0.00
23/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	92	0	0	0	0.00
23/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	69	0	0	0	0.00
23/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	80	0	0	0	0.00
23/04/2012	R203 On 01-November-12			Bond Future	7.22	105.6215	105.3395	105.6215	0.00
23/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3228	3	3	3	0.00
23/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3090	3	3	3	0.00
23/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3369	4	3	4	0.00
23/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	989	1	1	1	0.00
23/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1114	1	1	1	0.00
23/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1050	1	1	1	0.00
23/04/2012	R203 On 07-February-13			Bond Future	7.29	107.4045	107.1133	107.4045	0.00
23/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	927	1	1	1	0.00
23/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	987	1	1	1	0.00
23/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	870	1	1	1	0.00
23/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4214	4	4	4	0.00
23/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3924	4	4	4	0.00
23/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4067	4	4	4	0.00
23/04/2012	R204 On 03-May-12			Bond Future	7.37	106.5589	106.2686	106.5589	3,658.00
23/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6955	7	7	7	0.00
23/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7197	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6713	7	7	7	0.00
23/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	28	0	0	0	550.00
23/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2002	2	2	2	0.00
23/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	34	0	0	0	550.00
23/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2012	2	2	2	0.00
23/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R204 On 02-August-12			Bond Future	7.46	104.0336	103.7382	104.0336	99.00
23/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5395	6	5	6	0.00
23/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5183	5	5	5	0.00
23/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5605	6	6	6	0.00
23/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	219	0	0	0	0.00
23/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	274	0	0	0	0.00
23/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	247	0	0	0	0.00
23/04/2012	R204 On 01-November-12			Bond Future	7.52	105.6236	105.3238	105.6236	0.00
23/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3767	4	4	4	0.00
23/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3927	4	4	4	0.00
23/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3610	4	4	4	0.00
23/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1527	1	2	1	0.00
23/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1367	1	1	1	0.00
23/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1445	1	1	1	0.00
23/04/2012	R204 On 07-February-13			Bond Future	7.59	103.3705	103.0636	103.3705	0.00
23/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3863	4	4	4	0.00
23/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3719	4	4	4	0.00
23/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4010	4	4	4	0.00
23/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1865	2	2	2	0.00
23/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2035	2	2	2	0.00
23/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1948	2	2	2	0.00
23/04/2012	R206 On 03-May-12			Bond Future	5.64	105.4101	105.2852	105.4101	1,000.00
23/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2952	3	3	3	0.00
23/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2874	3	3	3	0.00
23/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3030	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 02-August-12			Bond Future	5.63	103.1374	103.0083	103.1374	18.00
23/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2211	2	2	2	0.00
23/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2279	2	2	2	0.00
23/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2144	2	2	2	0.00
23/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 01-November-12			Bond Future	5.50	104.7129	104.5808	104.7129	0.00
23/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	720	1	1	1	0.00
23/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	678	1	1	1	0.00
23/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	764	1	1	1	0.00
23/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	135	0	0	0	0.00
23/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	164	0	0	0	0.00
23/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	148	0	0	0	0.00
23/04/2012	R206 On 07-February-13			Bond Future	5.25	102.7114	102.5747	102.7114	0.00
23/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	813	1	1	1	0.00
23/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	848	1	1	1	0.00
23/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	778	1	1	1	0.00
23/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	148	0	0	0	0.00
23/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	129	0	0	0	0.00
23/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	138	0	0	0	0.00
23/04/2012	R207 On 03-May-12			Bond Future	7.59	100.7173	100.2905	100.7173	21,406.00
23/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6306	7	6	7	0.00
23/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6566	7	7	7	0.00
23/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6044	6	6	6	0.00
23/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	239	0	0	0	2,400.00
23/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3919	4	4	4	0.00
23/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	734	1	1	1	800.00
23/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2313	3	2	3	0.00
23/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	31	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	2,400.00
23/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	406	0	0	0	0.00
23/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1049	1	1	1	0.00
23/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R207 On 02-August-12			Bond Future	7.68	98.5015	98.0708	98.5015	210.00
23/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5973	6	6	6	0.00
23/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5747	6	6	6	0.00
23/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6199	7	6	7	0.00
23/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	242	0	0	0	0.00
23/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	301	0	0	0	0.00
23/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	271	0	0	0	0.00
23/04/2012	R207 On 01-November-12			Bond Future	7.74	100.0058	99.5660	100.0058	0.00
23/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4257	5	4	5	0.00
23/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4431	5	4	5	0.00
23/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4085	4	4	4	0.00
23/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1663	2	2	2	0.00
23/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1493	1	1	1	0.00
23/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1576	1	2	1	0.00
23/04/2012	R207 On 07-February-13			Bond Future	7.81	98.0518	97.6003	98.0518	0.00
23/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4427	5	4	5	0.00
23/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4269	5	4	5	0.00
23/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4587	5	5	5	0.00
23/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2092	2	2	2	0.00
23/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2277	2	2	2	0.00
23/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2183	2	2	2	0.00
23/04/2012	R208 On 03-May-12			Bond Future	7.70	95.1677	94.6463	95.1677	10,014.00
23/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7534	8	8	8	0.00
23/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7808	8	8	8	0.00
23/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7258	8	7	8	0.00
23/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	182	0	0	0	3,000.00
23/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3867	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	612	1	1	1	1,000.00
23/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2168	3	2	3	0.00
23/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	65	0	0	0	1,000.00
23/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	4	0	0	0	3,000.00
23/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	618	0	1	0	0.00
23/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1421	1	1	1	0.00
23/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R208 On 02-August-12			Bond Future	7.78	96.5133	95.9869	96.5133	336.00
23/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5970	6	6	6	0.00
23/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6206	7	6	7	0.00
23/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5733	6	6	6	0.00
23/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	429	0	0	0	0.00
23/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	350	0	0	0	0.00
23/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	389	0	0	0	0.00
23/04/2012	R208 On 01-November-12			Bond Future	7.84	94.5919	94.0550	94.5919	0.00
23/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4305	5	4	5	0.00
23/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4127	4	4	4	0.00
23/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4486	5	4	5	0.00
23/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1864	2	2	2	0.00
23/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2068	2	2	2	0.00
23/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1964	2	2	2	0.00
23/04/2012	R208 On 07-February-13			Bond Future	7.91	96.1880	95.6371	96.1880	0.00
23/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3704	4	4	4	0.00
23/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3859	4	4	4	0.00
23/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3557	4	4	4	0.00
23/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3325	3	3	3	0.00
23/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3065	3	3	3	0.00
23/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3191	3	3	3	0.00
23/04/2012	R209 On 03-May-12			Bond Future	8.71	76.8846	76.0849	76.8846	3,060.00
23/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2471	3	2	3	0.00
23/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2797	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2157	3	2	3	0.00
23/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	265	0	0	0	0.00
23/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	142	0	0	0	0.00
23/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	196	0	0	0	0.00
23/04/2012	R209 On 02-August-12			Bond Future	8.78	77.9714	77.1504	77.9714	0.00
23/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5160	6	5	6	0.00
23/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4911	6	5	6	0.00
23/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5412	6	5	6	0.00
23/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1476	1	1	1	0.00
23/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1706	1	2	1	0.00
23/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1588	1	2	1	0.00
23/04/2012	R209 On 01-November-12			Bond Future	8.84	76.0161	75.1890	76.0161	0.00
23/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5134	6	5	6	0.00
23/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5343	6	5	6	0.00
23/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4928	5	5	5	0.00
23/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4085	4	4	4	0.00
23/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3739	3	4	3	0.00
23/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3909	4	4	4	0.00
23/04/2012	R209 On 07-February-13			Bond Future	8.91	77.3051	76.4569	77.3051	0.00
23/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5751	6	6	6	0.00
23/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5553	6	6	6	0.00
23/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5951	6	6	6	0.00
23/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4854	5	5	5	0.00
23/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5215	5	5	5	0.00
23/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5032	5	5	5	0.00
23/04/2012	R210 On 03-May-12			Bond Future	141.75	142.4813	141.7535	142.4813	925.00
23/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2754	3	3	3	0.00
23/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2704	3	3	3	0.00
23/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2804	4	3	4	0.00
23/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 02-August-12			Bond Future	143.75	144.4954	143.7531	144.4954	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	753	1	1	1	0.00
23/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	803	2	1	2	0.00
23/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	703	1	1	1	0.00
23/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 03-May-12			Bond Future	119.24	119.5576	119.2428	119.5576	480.00
23/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1043	1	1	1	0.00
23/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1093	1	1	1	0.00
23/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	993	1	1	1	0.00
23/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12			Bond Future	119.53	119.8509	119.5279	119.8509	0.00
23/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	422	0	0	0	0.00
23/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	522	0	1	0	0.00
23/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	472	0	0	0	0.00
23/04/2012	R212 On 03-May-12			Bond Future	118.29	118.6819	118.2876	118.6819	2,902.00
23/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2988	3	3	3	0.00
23/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2938	3	3	3	0.00
23/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3038	3	3	3	0.00
23/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 02-August-12			Bond Future	118.42	118.8264	118.4230	118.8264	30.00
23/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	423	1	0	1	0.00
23/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	373	1	0	1	0.00
23/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	473	1	0	1	0.00
23/04/2012	R212 On 02-August-12	117.95	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
23/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R213 On 03-May-12			Bond Future	8.56	87.6810	86.8903	87.6810	4,435.00
23/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5478	6	5	6	0.00
23/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5108	6	5	6	0.00
23/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5848	7	6	7	0.00
23/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	5	0	0	0	0.00
23/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	14	0	0	0	0.00
23/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	9	0	0	0	0.00
23/04/2012	R213 On 02-August-12			Bond Future	8.63	88.9217	88.1177	88.9217	13.00
23/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6104	7	6	7	0.00
23/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6383	7	6	7	0.00
23/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5829	6	6	6	0.00
23/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1337	1	1	1	0.00
23/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1145	1	1	1	0.00
23/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1238	1	1	1	0.00
23/04/2012	R213 On 01-November-12			Bond Future	8.69	86.7351	85.9256	86.7351	0.00
23/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5849	6	6	6	0.00
23/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6078	7	6	7	0.00
23/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5624	6	6	6	0.00
23/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3572	3	4	3	0.00
23/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3256	3	3	3	0.00
23/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3410	3	3	3	0.00
23/04/2012	R213 On 07-February-13			Bond Future	8.76	88.1999	87.3702	88.1999	0.00
23/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6393	7	6	7	0.00
23/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6610	7	7	7	0.00
23/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6179	7	6	7	0.00
23/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4694	4	5	4	0.00
23/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4359	4	4	4	0.00
23/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4523	4	5	4	0.00
23/04/2012	R214 On 03-May-12			Bond Future	8.77	78.4484	77.5211	78.4484	1,530.00
23/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	258	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	341	1	0	1	0.00
23/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	175	1	0	1	0.00
23/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R214 On 02-August-12			Bond Future	8.84	79.5514	78.6115	79.5514	0.00
23/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	1	0	1	0.00
23/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	1	0	1	0.00
23/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	1	0	1	0.00
23/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	389	0	0	0	0.00
23/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	223	0	0	0	0.00
23/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	306	0	0	0	0.00