



Derivatives Weekly Statistics Report

From: 23/04/2012 To: 26/04/2012

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
24/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0957 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
24/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	AL7T On 03-May-12			Index Future	430.05	429.1650	430.0490	429.1650	13.00
24/04/2012	AL7T On 02-August-12			Index Future	436.11	435.2190	436.1110	435.2190	0.00
24/04/2012	AL7T On 01-November-12			Index Future	442.76	441.8610	442.7630	441.8610	0.00
24/04/2012	ALBI On 03-May-12			Index Future	390.14	389.4690	390.1420	389.4690	819.00
24/04/2012	ALBI On 02-August-12			Index Future	395.64	394.9630	395.6410	394.9630	198.00
24/04/2012	ALBI On 01-November-12			Index Future	401.68	400.9100	401.6760	400.9100	0.00
24/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C203 On 15-September-17			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
24/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CAAY On 30-April-12			Can-Do Future	0.01	0.0211	0.0070	0.0211	12,500.00
24/04/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.1195	0.0976	0.1195	5,670.00
24/04/2012	CABA On 18-June-12			Can-Do Future	0.25	0.2359	0.2501	0.2359	8,000.00
24/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0078	0.0092	0.0078	8,000.00
24/04/2012	CABC On 18-June-12			Can-Do Future	0.20	0.1701	0.1993	0.1701	0.00
24/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0031	0.0032	0.0031	16,000.00
24/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	DAAE On 30-April-12			Any day expiry	6.34	6.3781	6.3415	6.3781	500.00
24/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	7	0	0	0	0.00
24/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	4	0	0	0	0.00
24/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	31	0	0	0	2,000.00
24/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	13	0	0	0	0.00
24/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	122	0	0	0	0.00
24/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	60	0	0	0	0.00
24/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	213	0	0	0	0.00
24/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	166	0	0	0	0.00
24/04/2012	DAAF On 30-April-12			Any day expiry	8.03	8.0934	8.0321	8.0934	0.00
24/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	59	0	0	0	0.00
24/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	36	0	0	0	0.00
24/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	98	0	0	0	0.00
24/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	16	0	0	0	0.00
24/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	54	0	0	0	0.00
24/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	27	0	0	0	0.00
24/04/2012	DAAG On 30-April-12			Any day expiry	7.79	7.8711	7.7941	7.8711	500.00
24/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	13	0	0	0	0.00
24/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	8	0	0	0	0.00
24/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	21	0	0	0	0.00
24/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	127	0	0	0	0.00
24/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	214	0	0	0	0.00
24/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	169	0	0	0	0.00
24/04/2012	GOVI On 03-May-12			GOVI	391.07	390.3900	391.0740	390.3900	89.00
24/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	90740	8	9	8	0.00
24/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	90640	8	9	8	0.00
24/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	90840	8	9	8	0.00
24/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 03-May-12	382.01	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
24/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 02-August-12			GOVI	396.59	395.8960	396.5870	395.8960	142.00
24/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	65870	6	7	6	0.00
24/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	65770	6	7	6	0.00
24/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	65970	6	7	6	0.00
24/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 01-November-12			GOVI	402.64	402.0000	402.6360	402.0000	0.00
24/04/2012	GOVI On 01-November-12	402.00	Call	GOVI	6360	0	1	0	0.00
24/04/2012	GOVI On 01-November-12	401.99	Call	GOVI	6460	0	1	0	0.00
24/04/2012	GOVI On 01-November-12	402.01	Call	GOVI	6260	0	1	0	0.00
24/04/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
24/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2012	IGOV On 03-May-12			Index Future	174.09	173.5810	174.0930	173.5810	431.00
24/04/2012	IGOV On 02-August-12			Index Future	176.55	176.0290	176.5470	176.0290	131.00
24/04/2012	IGOV On 01-November-12			Index Future	179.24	178.7160	179.2400	178.7160	0.00
24/04/2012	ILBI On 03-May-12			Index Future	470.21	471.2340	470.2130	471.2340	0.00
24/04/2012	ILBI On 02-August-12			Index Future	476.89	477.9300	476.8940	477.9300	169.00
24/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
24/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
24/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	2,890.00
24/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
24/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	0.00
24/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.3000	94.3100	94.3000	44,760.00
24/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	0.00
24/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.78	94.2000	94.2200	94.2000	840.00
24/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.94	94.0400	94.0600	94.0400	790.00
24/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.8700	93.8800	93.8700	500.00
24/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.30	93.6800	93.7000	93.6800	1,700.00
24/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.51	93.4800	93.4900	93.4800	1,500.00
24/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.72	93.2700	93.2800	93.2700	0.00
24/04/2012	R157 On 03-May-12			Bond Future	6.49	122.6450	122.7923	122.6450	12,719.00
24/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5729	6	6	6	0.00
24/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5886	6	6	6	0.00
24/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5571	5	6	5	0.00
24/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	20	0	0	0	1,500.00
24/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	251	0	0	0	1,500.00
24/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	895	1	1	1	1,500.00
24/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2849	3	3	3	0.00
24/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
24/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	18	0	0	0	1,500.00
24/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	207	0	0	0	1,500.00
24/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	818	1	1	1	0.00
24/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R157 On 02-August-12			Bond Future	6.56	124.3742	124.5228	124.3742	108.00
24/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4371	4	4	4	0.00
24/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4226	4	4	4	0.00
24/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4517	4	5	4	0.00
24/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	9	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
24/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	14	0	0	0	0.00
24/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	11	0	0	0	0.00
24/04/2012	R157 On 01-November-12			Bond Future	6.60	119.4674	119.6126	119.4674	0.00
24/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1777	2	2	2	0.00
24/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1683	2	2	2	0.00
24/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1873	2	2	2	0.00
24/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	603	1	1	1	0.00
24/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	694	1	1	1	0.00
24/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	647	1	1	1	0.00
24/04/2012	R157 On 07-February-13			Bond Future	6.64	121.4791	121.6259	121.4791	0.00
24/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1419	1	1	1	0.00
24/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1492	1	1	1	0.00
24/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1349	1	1	1	0.00
24/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1202	1	1	1	0.00
24/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1088	1	1	1	0.00
24/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1144	1	1	1	0.00
24/04/2012	R186 On 03-May-12			Bond Future	8.16	123.5368	123.7675	123.5368	30,990.00
24/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7736	8	8	8	0.00
24/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8172	8	8	8	0.00
24/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7299	7	7	7	0.00
24/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	194	0	0	0	2,250.00
24/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1201	1	1	1	750.00
24/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3350	3	3	3	0.00
24/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6417	6	6	6	0.00
24/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	4	0	0	0	2,250.00
24/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	112	0	0	0	750.00
24/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	788	1	1	1	0.00
24/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	2	0	0	0	0.00
24/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2705	3	3	3	0.00
24/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	1	0	0	0	0.00
24/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R186 On 02-August-12			Bond Future	8.23	119.9917	120.2180	119.9917	790.00
24/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6302	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
24/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6626	6	7	6	0.00
24/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3455	3	3	3	8,750.00
24/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5736	6	6	6	0.00
24/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5985	6	6	6	0.00
24/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1286	1	1	1	276.00
24/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1560	2	2	2	43.00
24/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6367	6	6	6	0.00
24/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2375	2	2	2	199.00
24/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7969	8	8	8	0.00
24/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1041	1	1	1	199.00
24/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1546	2	2	2	43.00
24/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4614	5	5	5	0.00
24/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6158	6	6	6	0.00
24/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1699	2	2	2	0.00
24/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3304	3	3	3	0.00
24/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1809	2	2	2	276.00
24/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	6886	7	7	7	0.00
24/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1450	2	1	2	0.00
24/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1570	2	2	2	0.00
24/04/2012	R186 On 01-November-12			Bond Future	8.30	121.8271	122.0586	121.8271	0.00
24/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7345	7	7	7	0.00
24/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7628	7	8	7	0.00
24/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7066	7	7	7	0.00
24/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3421	4	3	4	0.00
24/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3101	3	3	3	0.00
24/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3257	3	3	3	0.00
24/04/2012	R186 On 07-February-13			Bond Future	8.37	118.5836	118.8107	118.5836	0.00
24/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6487	6	6	6	0.00
24/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6251	6	6	6	0.00
24/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6734	7	7	7	0.00
24/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5086	5	5	5	0.00
24/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5500	6	6	6	0.00
24/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5286	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
24/04/2012	R189 On	03-May-12				Bond Future	215.65	215.6264	215.6503	215.6264	0.00
24/04/2012	R189 On	03-May-12	215.00	Call		Bond Future	650	1	1	1	0.00
24/04/2012	R189 On	03-May-12	215.05	Call		Bond Future	600	1	1	1	0.00
24/04/2012	R189 On	03-May-12	214.95	Call		Bond Future	700	1	1	1	0.00
24/04/2012	R189 On	03-May-12	214.95	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R189 On	03-May-12	215.05	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R189 On	03-May-12	215.00	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R189 On	02-August-12				Bond Future	218.69	218.6681	218.6882	218.6681	44.00
24/04/2012	R189 On	02-August-12	218.00	Call		Bond Future	688	1	1	1	0.00
24/04/2012	R189 On	02-August-12	218.05	Call		Bond Future	638	1	1	1	0.00
24/04/2012	R189 On	02-August-12	217.95	Call		Bond Future	738	1	1	1	0.00
24/04/2012	R189 On	02-August-12	217.95	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R189 On	02-August-12	218.05	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R189 On	02-August-12	218.00	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R197 On	03-May-12				Bond Future	259.83	259.9673	259.8319	259.9673	1,044.00
24/04/2012	R197 On	03-May-12	251.00	Call		Bond Future	8832	9	9	9	0.00
24/04/2012	R197 On	03-May-12	251.05	Call		Bond Future	8782	9	9	9	0.00
24/04/2012	R197 On	03-May-12	250.95	Call		Bond Future	8882	9	9	9	0.00
24/04/2012	R197 On	03-May-12	250.95	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R197 On	03-May-12	251.05	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R197 On	03-May-12	251.00	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R197 On	02-August-12				Bond Future	258.30	258.4452	258.3031	258.4452	502.00
24/04/2012	R197 On	02-August-12	257.00	Call		Bond Future	1303	1	1	1	0.00
24/04/2012	R197 On	02-August-12	256.95	Call		Bond Future	1353	1	1	1	0.00
24/04/2012	R197 On	02-August-12	257.05	Call		Bond Future	1253	1	1	1	0.00
24/04/2012	R197 On	02-August-12	257.05	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R197 On	02-August-12	256.95	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R197 On	02-August-12	257.00	Put		Bond Future	0	0	0	0	0.00
24/04/2012	R201 On	03-May-12				Bond Future	5.83	110.2003	110.3054	110.2003	1,845.00
24/04/2012	R201 On	03-May-12	7.75	Call		Bond Future	4667	5	5	5	0.00
24/04/2012	R201 On	03-May-12	7.70	Call		Bond Future	4548	4	5	4	0.00
24/04/2012	R201 On	03-May-12	7.80	Call		Bond Future	4785	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
24/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 02-August-12			Bond Future	5.85	107.3498	107.4543	107.3498	37.00
24/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3676	4	4	4	0.00
24/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3568	3	4	3	0.00
24/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3785	4	4	4	0.00
24/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	0	0	0.00
24/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	0	0	0.00
24/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 01-November-12			Bond Future	5.81	108.9888	109.0910	108.9888	0.00
24/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1647	2	2	2	0.00
24/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1568	1	2	1	0.00
24/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1728	2	2	2	0.00
24/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	218	0	0	0	0.00
24/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	259	0	0	0	0.00
24/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	238	0	0	0	0.00
24/04/2012	R201 On 07-February-13			Bond Future	5.72	106.4101	106.5143	106.4101	0.00
24/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1368	1	1	1	0.00
24/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1431	1	1	1	0.00
24/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1307	1	1	1	0.00
24/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	456	0	0	0	0.00
24/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	402	0	0	0	0.00
24/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	428	0	0	0	0.00
24/04/2012	R202 On 03-May-12			Bond Future	191.71	190.4336	191.7124	190.4336	37,085.00
24/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1712	0	2	0	0.00
24/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1762	0	2	0	0.00
24/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1662	0	2	0	0.00
24/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R202 On 02-August-12			Bond Future	191.66	190.3638	191.6569	190.3638	0.00
24/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	657	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
24/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	607	0	1	0	0.00
24/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	707	0	1	0	0.00
24/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	1	0	1	0.00
24/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	1	0	1	0.00
24/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	1	0	1	0.00
24/04/2012	R203 On 03-May-12			Bond Future	7.00	106.3526	106.7114	106.3526	3,653.00
24/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7620	7	8	7	0.00
24/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7828	7	8	7	0.00
24/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7413	7	7	7	0.00
24/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	394	0	0	0	4,200.00
24/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3578	3	4	3	0.00
24/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	830	1	1	1	1,400.00
24/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	2044	2	2	2	0.00
24/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	7	0	0	0	1,400.00
24/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
24/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	136	0	0	0	0.00
24/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	380	1	0	1	0.00
24/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R203 On 02-August-12			Bond Future	7.07	107.8541	108.2146	107.8541	71.00
24/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	6058	6	6	6	0.00
24/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	6252	6	6	6	0.00
24/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5865	6	6	6	0.00
24/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	71	0	0	0	0.00
24/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	53	0	0	0	0.00
24/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	61	0	0	0	0.00
24/04/2012	R203 On 01-November-12			Bond Future	7.13	105.3395	105.7046	105.3395	0.00
24/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3477	3	3	3	0.00
24/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3623	3	4	3	0.00
24/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3334	3	3	3	0.00
24/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	992	1	1	1	0.00
24/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	878	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
24/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	933	1	1	1	0.00
24/04/2012	R203 On 07-February-13			Bond Future	7.19	107.1133	107.4834	107.1133	0.00
24/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1035	1	1	1	0.00
24/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1099	1	1	1	0.00
24/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	973	1	1	1	0.00
24/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	3947	4	4	4	0.00
24/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3666	4	4	4	0.00
24/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	3805	4	4	4	0.00
24/04/2012	R204 On 03-May-12			Bond Future	7.31	106.2686	106.6118	106.2686	3,658.00
24/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	7299	7	7	7	0.00
24/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7540	7	8	7	0.00
24/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	43	0	0	0	550.00
24/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2325	2	2	2	0.00
24/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	7057	7	7	7	0.00
24/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	1683	2	2	2	0.00
24/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	13	0	0	0	550.00
24/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R204 On 02-August-12			Bond Future	7.39	103.7382	104.0796	103.7382	99.00
24/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5696	5	6	5	0.00
24/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5481	5	5	5	0.00
24/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5911	6	6	6	0.00
24/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	183	0	0	0	0.00
24/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	230	0	0	0	0.00
24/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	207	0	0	0	0.00
24/04/2012	R204 On 01-November-12			Bond Future	7.45	105.3238	105.6680	105.3238	0.00
24/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3992	4	4	4	0.00
24/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3829	4	4	4	0.00
24/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	4157	4	4	4	0.00
24/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1253	1	1	1	0.00
24/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1402	2	1	2	0.00
24/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1326	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
24/04/2012	R204 On 07-February-13			Bond Future	7.52	103.0636	103.4131	103.0636	0.00
24/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	4079	4	4	4	0.00
24/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3931	4	4	4	0.00
24/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4230	4	4	4	0.00
24/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1736	2	2	2	0.00
24/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	1897	2	2	2	0.00
24/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1815	2	2	2	0.00
24/04/2012	R206 On 03-May-12			Bond Future	5.60	105.2852	105.3533	105.2852	1,000.00
24/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3021	3	3	3	0.00
24/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3098	3	3	3	0.00
24/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2943	3	3	3	0.00
24/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 02-August-12			Bond Future	5.59	103.0083	103.0735	103.0083	18.00
24/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2277	2	2	2	0.00
24/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2344	2	2	2	0.00
24/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2209	2	2	2	0.00
24/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	0	0	0.00
24/04/2012	R206 On 01-November-12			Bond Future	5.45	104.5808	104.6457	104.5808	0.00
24/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	768	1	1	1	0.00
24/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	813	1	1	1	0.00
24/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	724	1	1	1	0.00
24/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	145	0	0	0	0.00
24/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	119	0	0	0	0.00
24/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	131	0	0	0	0.00
24/04/2012	R206 On 07-February-13			Bond Future	5.18	102.5747	102.6390	102.5747	0.00
24/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	862	1	1	1	0.00
24/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	898	1	1	1	0.00
24/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	826	1	1	1	0.00
24/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	132	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
24/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	114	0	0	0	0.00
24/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	123	0	0	0	0.00
24/04/2012	R207 On 03-May-12			Bond Future	7.56	100.2905	100.4837	100.2905	21,416.00
24/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6499	6	6	6	0.00
24/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6759	7	7	7	0.00
24/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6237	6	6	6	0.00
24/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	272	0	0	0	2,400.00
24/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	828	1	1	1	800.00
24/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2492	2	2	2	0.00
24/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	4111	4	4	4	0.00
24/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	2,400.00
24/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	17	0	0	0	800.00
24/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	306	0	0	0	0.00
24/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	889	1	1	1	0.00
24/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R207 On 02-August-12			Bond Future	7.64	98.0708	98.2638	98.0708	210.00
24/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	6141	6	6	6	0.00
24/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5912	6	6	6	0.00
24/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6369	6	6	6	0.00
24/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	219	0	0	0	0.00
24/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	273	0	0	0	0.00
24/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	246	0	0	0	0.00
24/04/2012	R207 On 01-November-12			Bond Future	7.70	99.5660	99.7641	99.5660	0.00
24/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4383	4	4	4	0.00
24/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4208	4	4	4	0.00
24/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4561	4	5	4	0.00
24/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1424	1	1	1	0.00
24/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1588	2	2	2	0.00
24/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1504	2	2	2	0.00
24/04/2012	R207 On 07-February-13			Bond Future	7.77	97.6003	97.7972	97.6003	0.00
24/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4546	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4386	4	4	4	0.00
24/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4708	5	5	5	0.00
24/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2016	2	2	2	0.00
24/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2197	2	2	2	0.00
24/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2105	2	2	2	0.00
24/04/2012	R208 On 03-May-12			Bond Future	7.66	94.6463	94.8851	94.6463	10,014.00
24/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7772	8	8	8	0.00
24/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	8047	8	8	8	0.00
24/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7497	7	7	7	0.00
24/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	213	0	0	0	3,000.00
24/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	707	1	1	1	1,000.00
24/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2378	2	2	2	0.00
24/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	4104	4	4	4	0.00
24/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	2	0	0	0	3,000.00
24/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	36	0	0	0	1,000.00
24/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	474	1	0	1	0.00
24/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1213	1	1	1	0.00
24/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R208 On 02-August-12			Bond Future	7.74	95.9869	96.2198	95.9869	336.00
24/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6166	6	6	6	0.00
24/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6405	6	6	6	0.00
24/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5926	6	6	6	0.00
24/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	389	0	0	0	0.00
24/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	316	0	0	0	0.00
24/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	352	0	0	0	0.00
24/04/2012	R208 On 01-November-12			Bond Future	7.80	94.0550	94.2938	94.0550	0.00
24/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4452	4	4	4	0.00
24/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4636	4	5	4	0.00
24/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4270	4	4	4	0.00
24/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	1973	2	2	2	0.00
24/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1775	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
24/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1872	2	2	2	0.00
24/04/2012	R208 On 07-February-13			Bond Future	7.87	95.6371	95.8808	95.6371	0.00
24/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3832	4	4	4	0.00
24/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3989	4	4	4	0.00
24/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3682	4	4	4	0.00
24/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3207	3	3	3	0.00
24/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	2952	3	3	3	0.00
24/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3075	3	3	3	0.00
24/04/2012	R209 On 03-May-12			Bond Future	8.72	76.0849	76.0289	76.0849	3,060.00
24/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2395	2	2	2	0.00
24/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2079	2	2	2	0.00
24/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2724	3	3	3	0.00
24/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	125	0	0	0	0.00
24/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	243	0	0	0	0.00
24/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	176	0	0	0	0.00
24/04/2012	R209 On 02-August-12			Bond Future	8.79	77.1504	77.0951	77.1504	0.00
24/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5107	5	5	5	0.00
24/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4860	5	5	5	0.00
24/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5359	5	5	5	0.00
24/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1478	1	1	1	0.00
24/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1710	2	2	2	0.00
24/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1590	2	2	2	0.00
24/04/2012	R209 On 01-November-12			Bond Future	8.85	75.1890	75.1266	75.1890	0.00
24/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5087	5	5	5	0.00
24/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4882	5	5	5	0.00
24/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5295	5	5	5	0.00
24/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3753	4	4	4	0.00
24/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4101	4	4	4	0.00
24/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3924	4	4	4	0.00
24/04/2012	R209 On 07-February-13			Bond Future	8.91	76.4569	76.3953	76.4569	0.00
24/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5707	6	6	6	0.00
24/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5510	6	6	6	0.00
24/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5907	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
24/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4871	5	5	5	0.00
24/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5234	5	5	5	0.00
24/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5049	5	5	5	0.00
24/04/2012	R210 On 03-May-12			Bond Future	142.56	141.7535	142.5552	141.7535	925.00
24/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	3555	3	4	3	0.00
24/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	3505	3	4	3	0.00
24/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	3605	3	4	3	0.00
24/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 02-August-12			Bond Future	144.56	143.7531	144.5634	143.7531	80.00
24/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	1563	1	2	1	0.00
24/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	1513	1	2	1	0.00
24/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	1613	1	2	1	0.00
24/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 03-May-12			Bond Future	119.59	119.2428	119.5940	119.2428	480.00
24/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1394	1	1	1	0.00
24/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1444	1	1	1	0.00
24/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1344	1	1	1	0.00
24/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12			Bond Future	119.88	119.5279	119.8818	119.5279	0.00
24/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	168	1	0	1	0.00
24/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	68	0	0	0	0.00
24/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	118	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
24/04/2012	R212 On 03-May-12			Bond Future	118.74	118.2876	118.7376	118.2876	2,902.00
24/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3438	3	3	3	0.00
24/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	3388	3	3	3	0.00
24/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3488	3	3	3	0.00
24/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 02-August-12			Bond Future	118.88	118.4230	118.8771	118.4230	30.00
24/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	877	0	1	0	0.00
24/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	827	0	1	0	0.00
24/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	927	0	1	0	0.00
24/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R213 On 03-May-12			Bond Future	8.55	86.8903	86.9647	86.8903	4,435.00
24/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5549	5	6	5	0.00
24/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5920	6	6	6	0.00
24/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5177	5	5	5	0.00
24/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	9	0	0	0	0.00
24/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	3	0	0	0	0.00
24/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	5	0	0	0	0.00
24/04/2012	R213 On 02-August-12			Bond Future	8.62	88.1177	88.1829	88.1177	13.00
24/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6140	6	6	6	0.00
24/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6421	6	6	6	0.00
24/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5864	6	6	6	0.00
24/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1307	1	1	1	0.00
24/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1118	1	1	1	0.00
24/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1209	1	1	1	0.00
24/04/2012	R213 On 01-November-12			Bond Future	8.68	85.9256	85.9900	85.9256	0.00
24/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5877	6	6	6	0.00
24/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6107	6	6	6	0.00
24/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5651	6	6	6	0.00
24/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3534	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
24/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3221	3	3	3	0.00
24/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3374	3	3	3	0.00
24/04/2012	R213 On 07-February-13			Bond Future	8.75	87.3702	87.4415	87.3702	0.00
24/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6426	6	6	6	0.00
24/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6644	7	7	7	0.00
24/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6211	6	6	6	0.00
24/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4654	5	5	5	0.00
24/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4321	4	4	4	0.00
24/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4485	5	4	5	0.00
24/04/2012	R214 On 03-May-12			Bond Future	8.76	77.5211	77.6297	77.5211	1,530.00
24/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	367	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	283	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	449	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12			Bond Future	8.82	78.6115	78.7186	78.6115	0.00
24/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	281	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	116	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	198	0	0	0	0.00
25/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	AL7T On 03-May-12			Index Future	429.20	430.0490	429.2010	430.0490	13.00
25/04/2012	AL7T On 02-August-12			Index Future	435.25	436.1110	435.2460	436.1110	0.00
25/04/2012	AL7T On 01-November-12			Index Future	441.88	442.7630	441.8820	442.7630	0.00
25/04/2012	ALBI On 03-May-12			Index Future	389.25	390.1420	389.2530	390.1420	819.00
25/04/2012	ALBI On 02-August-12			Index Future	394.74	395.6410	394.7360	395.6410	198.00
25/04/2012	ALBI On 01-November-12			Index Future	400.75	401.6760	400.7540	401.6760	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
25/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	CAAY On 30-April-12			Can-Do Future	0.00	0.0070	0.0044	0.0070	12,500.00
25/04/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0976	0.0954	0.0976	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2012	CABA On 18-June-12			Can-Do Future	0.27	0.2501	0.2705	0.2501	8,000.00
25/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0092	0.0095	0.0092	8,000.00
25/04/2012	CABC On 18-June-12			Can-Do Future	0.21	0.1993	0.2089	0.1993	0.00
25/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0032	0.0029	0.0032	16,000.00
25/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2012	DAAE On 30-April-12			Any day expiry	6.33	6.3415	6.3306	6.3415	500.00
25/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	5	0	0	0	0.00
25/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	3	0	0	0	0.00
25/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	9	0	0	0	0.00
25/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	25	0	0	0	2,000.00
25/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	128	0	0	0	0.00
25/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	64	0	0	0	0.00
25/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	222	0	0	0	0.00
25/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	174	0	0	0	0.00
25/04/2012	DAAF On 30-April-12			Any day expiry	8.05	8.0321	8.0477	8.0321	0.00
25/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	69	0	0	0	0.00
25/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	36	0	0	0	0.00
25/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	110	0	0	0	0.00
25/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	12	0	0	0	0.00
25/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	38	0	0	0	0.00
25/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	21	0	0	0	0.00
25/04/2012	DAAG On 30-April-12			Any day expiry	7.79	7.7941	7.7899	7.7941	500.00
25/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	10	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
25/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	6	0	0	0	0.00
25/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	17	0	0	0	0.00
25/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	127	0	0	0	0.00
25/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	216	0	0	0	0.00
25/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	170	0	0	0	0.00
25/04/2012	GOVI On 03-May-12			GOVI	390.25	391.0740	390.2460	391.0740	89.00
25/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	82460	9	8	9	0.00
25/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	82360	9	8	9	0.00
25/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	82560	9	8	9	0.00
25/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
25/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
25/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
25/04/2012	GOVI On 02-August-12			GOVI	395.74	396.5870	395.7430	396.5870	142.00
25/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	57430	7	6	7	0.00
25/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	57330	7	6	7	0.00
25/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	57530	7	6	7	0.00
25/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
25/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
25/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
25/04/2012	GOVI On 01-November-12			GOVI	401.78	402.6360	401.7760	402.6360	0.00
25/04/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	1	0	1	0.00
25/04/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	1	0	1	0.00
25/04/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	1	0	1	0.00
25/04/2012	GOVI On 01-November-12	401.99	Put	GOVI	2140	0	0	0	0.00
25/04/2012	GOVI On 01-November-12	402.01	Put	GOVI	2340	0	0	0	0.00
25/04/2012	GOVI On 01-November-12	402.00	Put	GOVI	2240	0	0	0	0.00
25/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2012	IGOV On 03-May-12			Index Future	174.03	174.0930	174.0250	174.0930	431.00
25/04/2012	IGOV On 02-August-12			Index Future	176.48	176.5470	176.4760	176.5470	131.00
25/04/2012	IGOV On 01-November-12			Index Future	179.17	179.2400	179.1660	179.2400	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
25/04/2012	ILBI On 03-May-12			Index Future	471.64	470.2130	471.6420	470.2130	0.00
25/04/2012	ILBI On 02-August-12			Index Future	478.34	476.8940	478.3440	476.8940	169.00
25/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
25/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	2,890.00
25/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
25/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	0.00
25/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3100	94.3000	94.3100	44,760.00
25/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.72	94.2900	94.2800	94.2900	0.00
25/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.79	94.2200	94.2100	94.2200	840.00
25/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.94	94.0600	94.0600	94.0600	790.00
25/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	500.00
25/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.30	93.7000	93.7000	93.7000	1,700.00
25/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.50	93.4900	93.5000	93.4900	1,500.00
25/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.70	93.2800	93.3000	93.2800	0.00
25/04/2012	R157 On 03-May-12			Bond Future	6.49	122.7923	122.7823	122.7923	12,719.00
25/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5719	6	6	6	0.00
25/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5876	6	6	6	0.00
25/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5561	6	6	6	0.00
25/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	15	0	0	0	1,500.00
25/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	233	0	0	0	1,500.00
25/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2839	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
25/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	881	1	1	1	1,500.00
25/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	14	0	0	0	1,500.00
25/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
25/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	200	0	0	0	1,500.00
25/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	823	1	1	1	0.00
25/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R157 On 02-August-12			Bond Future	6.56	124.5228	124.5104	124.5228	108.00
25/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4358	4	4	4	0.00
25/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4504	5	5	5	0.00
25/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4213	4	4	4	0.00
25/04/2012	R157 On 02-August-12	6.15	Call	Bond Future	267	0	0	0	3,750.00
25/04/2012	R157 On 02-August-12	6.35	Call	Bond Future	460	0	0	0	1,250.00
25/04/2012	R157 On 02-August-12	6.55	Call	Bond Future	731	0	1	0	0.00
25/04/2012	R157 On 02-August-12	6.95	Call	Bond Future	1511	0	2	0	0.00
25/04/2012	R157 On 02-August-12	6.95	Put	Bond Future	320	0	0	0	3,750.00
25/04/2012	R157 On 02-August-12	6.55	Put	Bond Future	771	0	1	0	1,250.00
25/04/2012	R157 On 02-August-12	6.35	Put	Bond Future	1122	0	1	0	0.00
25/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	13	0	0	0	0.00
25/04/2012	R157 On 02-August-12	6.15	Put	Bond Future	1555	0	2	0	0.00
25/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	9	0	0	0	0.00
25/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	10	0	0	0	0.00
25/04/2012	R157 On 01-November-12			Bond Future	6.61	119.6126	119.6012	119.6126	0.00
25/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1767	2	2	2	0.00
25/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1863	2	2	2	0.00
25/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1673	2	2	2	0.00
25/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	696	1	1	1	0.00
25/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	604	1	1	1	0.00
25/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	649	1	1	1	0.00
25/04/2012	R157 On 07-February-13			Bond Future	6.65	121.6259	121.6130	121.6259	0.00
25/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1410	1	1	1	0.00
25/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1483	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
25/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1340	1	1	1	0.00
25/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1206	1	1	1	0.00
25/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1092	1	1	1	0.00
25/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1148	1	1	1	0.00
25/04/2012	R186 On 03-May-12			Bond Future	8.21	123.7675	123.3067	123.7675	30,990.00
25/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7276	8	7	8	0.00
25/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	7711	8	8	8	0.00
25/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	6838	7	7	7	0.00
25/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	107	0	0	0	2,250.00
25/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	5957	6	6	6	0.00
25/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	899	1	1	1	750.00
25/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	2911	3	3	3	0.00
25/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	134	0	0	0	750.00
25/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	5	0	0	0	2,250.00
25/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	947	1	1	1	0.00
25/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	2	0	0	0	0.00
25/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	3079	3	3	3	0.00
25/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	1	0	0	0	0.00
25/04/2012	R186 On 02-August-12			Bond Future	8.28	120.2180	119.7473	120.2180	790.00
25/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5952	6	6	6	0.00
25/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6267	7	6	7	0.00
25/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5643	6	6	6	0.00
25/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3198	3	3	3	8,750.00
25/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5400	6	5	6	0.00
25/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1407	2	1	2	43.00
25/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6015	6	6	6	0.00
25/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2171	2	2	2	1,099.00
25/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7584	8	8	8	0.00
25/04/2012	R186 On 02-August-12	7.70	Call	Bond Future	1250	0	1	0	0.00
25/04/2012	R186 On 02-August-12	8.30	Call	Bond Future	3436	0	3	0	0.00
25/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1152	1	1	1	276.00
25/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6476	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
25/04/2012	R186 On 02-August-12	8.30	Put	Bond Future	3286	0	3	0	900.00
25/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1127	1	1	1	199.00
25/04/2012	R186 On 02-August-12	7.70	Put	Bond Future	6919	0	7	0	0.00
25/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1664	2	2	2	43.00
25/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4881	5	5	5	0.00
25/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1944	2	2	2	276.00
25/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7223	7	7	7	0.00
25/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1828	2	2	2	0.00
25/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3518	3	4	3	0.00
25/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1561	1	2	1	0.00
25/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1690	2	2	2	2,700.00
25/04/2012	R186 On 01-November-12			Bond Future	8.35	122.0586	121.5778	122.0586	0.00
25/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7025	7	7	7	0.00
25/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6752	7	7	7	0.00
25/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7302	8	7	8	0.00
25/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3256	3	3	3	0.00
25/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3587	3	4	3	0.00
25/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3418	3	3	3	0.00
25/04/2012	R186 On 07-February-13			Bond Future	8.42	118.8107	118.3210	118.8107	0.00
25/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6207	6	6	6	0.00
25/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5977	6	6	6	0.00
25/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6448	7	6	7	0.00
25/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5290	5	5	5	0.00
25/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5715	6	6	6	0.00
25/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5496	5	5	5	0.00
25/04/2012	R189 On 03-May-12			Bond Future	215.66	215.6503	215.6609	215.6503	0.00
25/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	661	1	1	1	0.00
25/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	611	1	1	1	0.00
25/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	711	1	1	1	0.00
25/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R189 On 02-August-12			Bond Future	218.70	218.6882	218.6974	218.6882	44.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	697	1	1	1	0.00
25/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	747	1	1	1	0.00
25/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	647	1	1	1	0.00
25/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R197 On 03-May-12			Bond Future	259.88	259.8319	259.8795	259.8319	1,044.00
25/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8879	9	9	9	0.00
25/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8829	9	9	9	0.00
25/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8929	9	9	9	0.00
25/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R197 On 02-August-12			Bond Future	258.35	258.3031	258.3494	258.3031	502.00
25/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1349	1	1	1	0.00
25/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1299	1	1	1	0.00
25/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1399	1	1	1	0.00
25/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R201 On 03-May-12			Bond Future	5.84	110.3054	110.2954	110.3054	1,845.00
25/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4657	5	5	5	0.00
25/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4775	5	5	5	0.00
25/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4538	5	5	5	0.00
25/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R201 On 02-August-12			Bond Future	5.85	107.4543	107.4407	107.4543	436.00
25/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3663	4	4	4	0.00
25/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3771	4	4	4	0.00
25/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3554	4	4	4	0.00
25/04/2012	R201 On 02-August-12	7.45	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
25/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	0	0	0.00
25/04/2012	R201 On 01-November-12			Bond Future	5.81	109.0910	109.0787	109.0910	0.00
25/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1636	2	2	2	0.00
25/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1716	2	2	2	0.00
25/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1557	2	2	2	0.00
25/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	261	0	0	0	0.00
25/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	218	0	0	0	0.00
25/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	239	0	0	0	0.00
25/04/2012	R201 On 07-February-13			Bond Future	5.73	106.5143	106.4999	106.5143	0.00
25/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1357	1	1	1	0.00
25/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1420	1	1	1	0.00
25/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1296	1	1	1	0.00
25/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	459	0	0	0	0.00
25/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	406	0	0	0	0.00
25/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	431	0	0	0	0.00
25/04/2012	R202 On 03-May-12			Bond Future	191.75	191.7124	191.7514	191.7124	37,085.00
25/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1751	2	2	2	0.00
25/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1801	2	2	2	0.00
25/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1701	2	2	2	0.00
25/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R202 On 02-August-12			Bond Future	191.69	191.6569	191.6948	191.6569	0.00
25/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	695	1	1	1	0.00
25/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	645	1	1	1	0.00
25/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	745	1	1	1	0.00
25/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R203 On 03-May-12			Bond Future	7.02	106.7114	106.6295	106.7114	3,653.00
25/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7539	8	8	8	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
25/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7746	8	8	8	0.00
25/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7331	7	7	7	0.00
25/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	332	0	0	0	4,200.00
25/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	751	1	1	1	1,400.00
25/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1961	2	2	2	0.00
25/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3496	4	3	4	0.00
25/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
25/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	6	0	0	0	1,400.00
25/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	139	0	0	0	0.00
25/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	400	0	0	0	0.00
25/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R203 On 02-August-12			Bond Future	7.09	108.2146	108.1276	108.2146	71.00
25/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5973	6	6	6	0.00
25/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	6166	6	6	6	0.00
25/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5780	6	6	6	0.00
25/04/2012	R203 On 02-August-12	6.60	Call	Bond Future	492	0	0	0	4,200.00
25/04/2012	R203 On 02-August-12	6.85	Call	Bond Future	845	0	1	0	1,400.00
25/04/2012	R203 On 02-August-12	7.15	Call	Bond Future	1446	0	1	0	0.00
25/04/2012	R203 On 02-August-12	7.55	Call	Bond Future	2550	0	3	0	0.00
25/04/2012	R203 On 02-August-12	7.55	Put	Bond Future	581	0	1	0	4,200.00
25/04/2012	R203 On 02-August-12	7.15	Put	Bond Future	1194	0	1	0	1,400.00
25/04/2012	R203 On 02-August-12	6.85	Put	Bond Future	1904	0	2	0	0.00
25/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	73	0	0	0	0.00
25/04/2012	R203 On 02-August-12	6.60	Put	Bond Future	2659	0	3	0	0.00
25/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	54	0	0	0	0.00
25/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	63	0	0	0	0.00
25/04/2012	R203 On 01-November-12			Bond Future	7.15	105.7046	105.6174	105.7046	0.00
25/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3411	3	3	3	0.00
25/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3269	3	3	3	0.00
25/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3556	4	4	4	0.00
25/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	898	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
25/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1015	1	1	1	0.00
25/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	955	1	1	1	0.00
25/04/2012	R203 On 07-February-13			Bond Future	7.21	107.4834	107.3927	107.4834	0.00
25/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1004	1	1	1	0.00
25/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1067	1	1	1	0.00
25/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	943	1	1	1	0.00
25/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4008	4	4	4	0.00
25/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3724	4	4	4	0.00
25/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	3865	4	4	4	0.00
25/04/2012	R204 On 03-May-12			Bond Future	7.32	106.6118	106.5378	106.6118	3,658.00
25/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	7225	7	7	7	0.00
25/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7466	8	7	8	0.00
25/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6983	7	7	7	0.00
25/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	29	0	0	0	550.00
25/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2248	2	2	2	0.00
25/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	10	0	0	0	550.00
25/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	1743	2	2	2	0.00
25/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R204 On 02-August-12			Bond Future	7.40	104.0796	104.0081	104.0796	99.00
25/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5628	6	6	6	0.00
25/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5413	5	5	5	0.00
25/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5842	6	6	6	0.00
25/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	186	0	0	0	0.00
25/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	234	0	0	0	0.00
25/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	210	0	0	0	0.00
25/04/2012	R204 On 01-November-12			Bond Future	7.47	105.6680	105.5941	105.6680	0.00
25/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3936	4	4	4	0.00
25/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	4100	4	4	4	0.00
25/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3775	4	4	4	0.00
25/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1422	1	1	1	0.00
25/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1270	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
25/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1344	1	1	1	0.00
25/04/2012	R204 On 07-February-13			Bond Future	7.53	103.4131	103.3374	103.4131	0.00
25/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	4026	4	4	4	0.00
25/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3879	4	4	4	0.00
25/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4176	4	4	4	0.00
25/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1757	2	2	2	0.00
25/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	1921	2	2	2	0.00
25/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1837	2	2	2	0.00
25/04/2012	R206 On 03-May-12			Bond Future	5.62	105.3533	105.3289	105.3533	1,000.00
25/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2996	3	3	3	0.00
25/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2918	3	3	3	0.00
25/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3074	3	3	3	0.00
25/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R206 On 02-August-12			Bond Future	5.60	103.0735	103.0485	103.0735	259.00
25/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2252	2	2	2	0.00
25/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2319	2	2	2	0.00
25/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2184	2	2	2	0.00
25/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	0	0	0.00
25/04/2012	R206 On 01-November-12			Bond Future	5.47	104.6457	104.6202	104.6457	0.00
25/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	748	1	1	1	0.00
25/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	704	1	1	1	0.00
25/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	792	1	1	1	0.00
25/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	123	0	0	0	0.00
25/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	150	0	0	0	0.00
25/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	137	0	0	0	0.00
25/04/2012	R206 On 07-February-13			Bond Future	5.21	102.6390	102.6127	102.6390	0.00
25/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	841	1	1	1	0.00
25/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	877	1	1	1	0.00
25/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	806	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
25/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	138	0	0	0	0.00
25/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	120	0	0	0	0.00
25/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	128	0	0	0	0.00
25/04/2012	R207 On 03-May-12			Bond Future	7.59	100.4837	100.3246	100.4837	21,416.00
25/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6340	6	6	6	0.00
25/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6600	7	7	7	0.00
25/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6078	6	6	6	0.00
25/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	200	0	0	0	2,400.00
25/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3952	4	4	4	0.00
25/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	698	1	1	1	800.00
25/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2332	2	2	2	0.00
25/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	16	0	0	0	800.00
25/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	2,400.00
25/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	335	0	0	0	0.00
25/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	976	1	1	1	0.00
25/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R207 On 02-August-12			Bond Future	7.67	98.2638	98.0983	98.2638	210.00
25/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5989	6	6	6	0.00
25/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5761	6	6	6	0.00
25/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6215	6	6	6	0.00
25/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	230	0	0	0	0.00
25/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	287	0	0	0	0.00
25/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	259	0	0	0	0.00
25/04/2012	R207 On 01-November-12			Bond Future	7.73	99.7641	99.5981	99.7641	0.00
25/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4265	4	4	4	0.00
25/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4440	5	4	5	0.00
25/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4092	4	4	4	0.00
25/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1638	2	2	2	0.00
25/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1469	1	1	1	0.00
25/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1552	2	2	2	0.00
25/04/2012	R207 On 07-February-13			Bond Future	7.80	97.7972	97.6314	97.7972	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
25/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4436	5	4	5	0.00
25/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4278	4	4	4	0.00
25/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4596	5	5	5	0.00
25/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2070	2	2	2	0.00
25/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2255	2	2	2	0.00
25/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2161	2	2	2	0.00
25/04/2012	R208 On 03-May-12			Bond Future	7.69	94.8851	94.7442	94.8851	10,014.00
25/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7632	8	8	8	0.00
25/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7906	8	8	8	0.00
25/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7356	7	7	7	0.00
25/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	156	0	0	0	3,000.00
25/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3962	4	4	4	0.00
25/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	597	1	1	1	1,000.00
25/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2236	2	2	2	0.00
25/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	35	0	0	0	1,000.00
25/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	1	0	0	0	3,000.00
25/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	505	0	1	0	0.00
25/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1297	1	1	1	0.00
25/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R208 On 02-August-12			Bond Future	7.76	96.2198	96.0764	96.2198	336.00
25/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6036	6	6	6	0.00
25/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6273	6	6	6	0.00
25/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5797	6	6	6	0.00
25/04/2012	R208 On 02-August-12	7.20	Call	Bond Future	717	0	1	0	3,450.00
25/04/2012	R208 On 02-August-12	8.25	Call	Bond Future	3774	0	4	0	0.00
25/04/2012	R208 On 02-August-12	7.50	Call	Bond Future	1295	0	1	0	1,150.00
25/04/2012	R208 On 02-August-12	7.80	Call	Bond Future	2112	0	2	0	0.00
25/04/2012	R208 On 02-August-12	7.80	Put	Bond Future	1886	0	2	0	1,150.00
25/04/2012	R208 On 02-August-12	8.25	Put	Bond Future	918	0	1	0	3,450.00
25/04/2012	R208 On 02-August-12	7.50	Put	Bond Future	2875	0	3	0	0.00
25/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	403	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
25/04/2012	R208 On 02-August-12	7.20	Put	Bond Future	4147	0	4	0	0.00
25/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	327	0	0	0	0.00
25/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	366	0	0	0	0.00
25/04/2012	R208 On 01-November-12			Bond Future	7.83	94.2938	94.1423	94.2938	0.00
25/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4346	4	4	4	0.00
25/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4167	4	4	4	0.00
25/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4529	5	5	5	0.00
25/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1820	2	2	2	0.00
25/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2021	2	2	2	0.00
25/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1918	2	2	2	0.00
25/04/2012	R208 On 07-February-13			Bond Future	7.89	95.8808	95.7277	95.8808	0.00
25/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3741	4	4	4	0.00
25/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3897	4	4	4	0.00
25/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3594	4	4	4	0.00
25/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3272	3	3	3	0.00
25/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3013	3	3	3	0.00
25/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3137	3	3	3	0.00
25/04/2012	R209 On 03-May-12			Bond Future	8.77	76.0289	75.6385	76.0289	3,060.00
25/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2038	2	2	2	0.00
25/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2356	3	2	3	0.00
25/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1736	2	2	2	0.00
25/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	291	0	0	0	0.00
25/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	148	0	0	0	0.00
25/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	210	0	0	0	0.00
25/04/2012	R209 On 02-August-12			Bond Future	8.84	77.0951	76.7021	77.0951	0.00
25/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4823	5	5	5	0.00
25/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5069	5	5	5	0.00
25/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4582	5	5	5	0.00
25/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1825	2	2	2	0.00
25/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1581	1	2	1	0.00
25/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1699	2	2	2	0.00
25/04/2012	R209 On 01-November-12			Bond Future	8.90	75.1266	74.7306	75.1266	0.00
25/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4852	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
25/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5054	5	5	5	0.00
25/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4652	5	5	5	0.00
25/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4267	4	4	4	0.00
25/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3908	4	4	4	0.00
25/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4085	4	4	4	0.00
25/04/2012	R209 On 07-February-13			Bond Future	8.97	76.3953	75.9889	76.3953	0.00
25/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5475	6	5	6	0.00
25/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5283	6	5	6	0.00
25/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5670	6	6	6	0.00
25/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5041	5	5	5	0.00
25/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5413	5	5	5	0.00
25/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5224	5	5	5	0.00
25/04/2012	R210 On 03-May-12			Bond Future	142.58	142.5552	142.5839	142.5552	925.00
25/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	3584	4	4	4	0.00
25/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	3534	4	4	4	0.00
25/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	3634	4	4	4	0.00
25/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R210 On 02-August-12			Bond Future	144.59	144.5634	144.5915	144.5634	80.00
25/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	1591	2	2	2	0.00
25/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	1641	2	2	2	0.00
25/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	1541	2	2	2	0.00
25/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R211 On 03-May-12			Bond Future	119.61	119.5940	119.6079	119.5940	480.00
25/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1408	1	1	1	0.00
25/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1458	1	1	1	0.00
25/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1358	1	1	1	0.00
25/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R211 On 03-May-12	118.15	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
25/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R211 On 02-August-12			Bond Future	119.89	119.8818	119.8950	119.8818	0.00
25/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	55	0	0	0	0.00
25/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	155	0	0	0	0.00
25/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	105	0	0	0	0.00
25/04/2012	R212 On 03-May-12			Bond Future	118.56	118.7376	118.5567	118.7376	2,902.00
25/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3257	3	3	3	0.00
25/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	3207	3	3	3	0.00
25/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3307	3	3	3	0.00
25/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R212 On 02-August-12			Bond Future	118.69	118.8771	118.6927	118.8771	30.00
25/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	693	1	1	1	0.00
25/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	643	1	1	1	0.00
25/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	743	1	1	1	0.00
25/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
25/04/2012	R213 On 03-May-12			Bond Future	8.61	86.9647	86.4784	86.9647	4,435.00
25/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5064	6	5	6	0.00
25/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	4692	5	5	5	0.00
25/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5434	6	5	6	0.00
25/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	3	0	0	0	0.00
25/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	10	0	0	0	0.00
25/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	6	0	0	0	0.00
25/04/2012	R213 On 02-August-12			Bond Future	8.68	88.1829	87.6957	88.1829	303.00
25/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5765	6	6	6	0.00
25/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6038	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
25/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5496	6	5	6	0.00
25/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1427	1	1	1	0.00
25/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1222	1	1	1	0.00
25/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1321	1	1	1	0.00
25/04/2012	R213 On 01-November-12			Bond Future	8.74	85.9900	85.4932	85.9900	0.00
25/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5565	6	6	6	0.00
25/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5789	6	6	6	0.00
25/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5345	6	5	6	0.00
25/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3725	4	4	4	0.00
25/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3399	3	3	3	0.00
25/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3559	3	4	3	0.00
25/04/2012	R213 On 07-February-13			Bond Future	8.82	87.4415	86.9363	87.4415	0.00
25/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6123	6	6	6	0.00
25/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6336	7	6	7	0.00
25/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5914	6	6	6	0.00
25/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4863	5	5	5	0.00
25/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4519	4	5	4	0.00
25/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4687	4	5	4	0.00
25/04/2012	R214 On 03-May-12			Bond Future	8.82	77.6297	77.1389	77.6297	1,530.00
25/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	207	0	0	0	0.00
25/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	41	0	0	0	0.00
25/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	124	0	0	0	0.00
25/04/2012	R214 On 02-August-12			Bond Future	8.88	78.7186	78.2262	78.7186	0.00
25/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
25/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	774	0	1	0	0.00
25/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	608	0	1	0	0.00
25/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	691	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
26/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	AL7T On 03-May-12			Index Future	429.72	429.2010	429.7150	429.2010	0.00
26/04/2012	AL7T On 02-August-12			Index Future	435.76	435.2460	435.7640	435.2460	13.00
26/04/2012	AL7T On 01-November-12			Index Future	442.40	441.8820	442.4020	441.8820	0.00
26/04/2012	ALBI On 03-May-12			Index Future	389.88	389.2530	389.8770	389.2530	648.00
26/04/2012	ALBI On 02-August-12			Index Future	395.37	394.7360	395.3660	394.7360	375.00
26/04/2012	ALBI On 01-November-12			Index Future	401.39	400.7540	401.3880	400.7540	0.00
26/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	CAAY On 30-April-12			Can-Do Future	0.00	0.0044	0.0025	0.0044	12,500.00
26/04/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0954	0.0940	0.0954	5,670.00
26/04/2012	CABA On 18-June-12			Can-Do Future	0.27	0.2705	0.2661	0.2705	8,000.00
26/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0095	0.0073	0.0095	8,000.00
26/04/2012	CABC On 18-June-12			Can-Do Future	0.18	0.2089	0.1780	0.2089	0.00
26/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0029	0.0024	0.0029	16,000.00
26/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2012	DAAE On 30-April-12			Any day expiry	6.33	6.3306	6.3342	6.3306	500.00
26/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	3	0	0	0	0.00
26/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	2	0	0	0	0.00
26/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	6	0	0	0	0.00
26/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	20	0	0	0	2,000.00
26/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	122	0	0	0	0.00
26/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	56	0	0	0	0.00
26/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	218	0	0	0	0.00
26/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	169	0	0	0	0.00
26/04/2012	DAAF On 30-April-12			Any day expiry	8.08	8.0477	8.0814	8.0477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	90	0	0	0	0.00
26/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	50	0	0	0	0.00
26/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	135	0	0	0	0.00
26/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	4	0	0	0	0.00
26/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	19	0	0	0	0.00
26/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	9	0	0	0	0.00
26/04/2012	DAAG On 30-April-12			Any day expiry	7.79	7.7899	7.7914	7.7899	500.00
26/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	7	0	0	0	0.00
26/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	4	0	0	0	0.00
26/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	12	0	0	0	0.00
26/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	121	0	0	0	0.00
26/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	213	0	0	0	0.00
26/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	166	0	0	0	0.00
26/04/2012	GOVI On 03-May-12			GOVI	390.84	390.2460	390.8390	390.2460	59.00
26/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	88390	8	9	8	0.00
26/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	88290	8	9	8	0.00
26/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	88490	8	9	8	0.00
26/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 02-August-12			GOVI	396.34	395.7430	396.3410	395.7430	231.00
26/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	63410	6	6	6	0.00
26/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	63510	6	6	6	0.00
26/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	63310	6	6	6	0.00
26/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 01-November-12			GOVI	402.38	401.7760	402.3790	401.7760	0.00
26/04/2012	GOVI On 01-November-12	402.00	Call	GOVI	3790	0	0	0	0.00
26/04/2012	GOVI On 01-November-12	402.01	Call	GOVI	3690	0	0	0	0.00
26/04/2012	GOVI On 01-November-12	401.99	Call	GOVI	3890	0	0	0	0.00
26/04/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
26/04/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
26/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2012	IGOV On 03-May-12			Index Future	174.04	174.0250	174.0410	174.0250	0.00
26/04/2012	IGOV On 02-August-12			Index Future	176.49	176.4760	176.4910	176.4760	563.00
26/04/2012	IGOV On 01-November-12			Index Future	179.18	179.1660	179.1800	179.1660	0.00
26/04/2012	ILBI On 03-May-12			Index Future	471.68	471.6420	471.6820	471.6420	0.00
26/04/2012	ILBI On 02-August-12			Index Future	478.38	478.3440	478.3840	478.3440	169.00
26/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
26/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	2,890.00
26/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
26/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
26/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.67	94.3000	94.3300	94.3000	44,760.00
26/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.70	94.2800	94.3000	94.2800	0.00
26/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.77	94.2100	94.2300	94.2100	840.00
26/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.92	94.0600	94.0800	94.0600	790.00
26/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.09	93.8800	93.9100	93.8800	500.00
26/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.28	93.7000	93.7200	93.7000	1,700.00
26/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.47	93.5000	93.5300	93.5000	1,500.00
26/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.69	93.3000	93.3100	93.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	R157 On 03-May-12			Bond Future	6.46	122.7823	122.8694	122.7823	8,513.00
26/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5806	6	6	6	0.00
26/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5963	6	6	6	0.00
26/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5648	6	6	6	0.00
26/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	17	0	0	0	1,500.00
26/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	268	0	0	0	1,500.00
26/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	961	1	1	1	1,500.00
26/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2926	3	3	3	0.00
26/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
26/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	7	0	0	0	1,500.00
26/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	147	0	0	0	1,500.00
26/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	737	1	1	1	0.00
26/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R157 On 02-August-12			Bond Future	6.54	124.5104	124.5972	124.5104	4,387.00
26/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4444	4	4	4	0.00
26/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4589	5	5	5	0.00
26/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4298	4	4	4	0.00
26/04/2012	R157 On 02-August-12	6.15	Call	Bond Future	286	0	0	0	3,750.00
26/04/2012	R157 On 02-August-12	6.35	Call	Bond Future	489	0	0	0	1,250.00
26/04/2012	R157 On 02-August-12	6.55	Call	Bond Future	771	1	1	1	0.00
26/04/2012	R157 On 02-August-12	6.95	Call	Bond Future	1572	2	2	2	0.00
26/04/2012	R157 On 02-August-12	6.95	Put	Bond Future	294	0	0	0	3,750.00
26/04/2012	R157 On 02-August-12	6.55	Put	Bond Future	725	1	1	1	1,250.00
26/04/2012	R157 On 02-August-12	6.35	Put	Bond Future	1064	1	1	1	0.00
26/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	11	0	0	0	0.00
26/04/2012	R157 On 02-August-12	6.15	Put	Bond Future	1487	2	1	2	0.00
26/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	7	0	0	0	0.00
26/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	10	0	0	0	0.00
26/04/2012	R157 On 01-November-12			Bond Future	6.58	119.6012	119.6867	119.6012	0.00
26/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1821	2	2	2	0.00
26/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1919	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
26/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1726	2	2	2	0.00
26/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	663	1	1	1	0.00
26/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	575	1	1	1	0.00
26/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	617	1	1	1	0.00
26/04/2012	R157 On 07-February-13			Bond Future	6.62	121.6130	121.6980	121.6130	0.00
26/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1454	1	1	1	0.00
26/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1528	1	2	1	0.00
26/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1383	1	1	1	0.00
26/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1164	1	1	1	0.00
26/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1052	1	1	1	0.00
26/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1107	1	1	1	0.00
26/04/2012	R186 On 03-May-12			Bond Future	8.17	123.3067	123.6520	123.3067	21,445.00
26/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7620	7	8	7	0.00
26/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8056	8	8	8	0.00
26/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7182	7	7	7	0.00
26/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	117	0	0	0	2,250.00
26/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1021	1	1	1	750.00
26/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3198	3	3	3	0.00
26/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6299	6	6	6	0.00
26/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	1	0	0	0	2,250.00
26/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	76	0	0	0	750.00
26/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	724	1	1	1	0.00
26/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2743	3	3	3	0.00
26/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R186 On 02-August-12			Bond Future	8.25	119.7473	120.0954	119.7473	15,099.00
26/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6184	6	6	6	0.00
26/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6506	6	7	6	0.00
26/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5869	6	6	6	0.00
26/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3357	3	3	3	8,750.00
26/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5621	5	6	5	0.00
26/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1494	1	1	1	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
26/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6248	6	6	6	0.00
26/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2292	2	2	2	1,099.00
26/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7846	8	8	8	0.00
26/04/2012	R186 On 02-August-12	7.70	Call	Bond Future	1329	1	1	1	2,700.00
26/04/2012	R186 On 02-August-12	8.30	Call	Bond Future	3603	3	4	3	0.00
26/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1227	1	1	1	276.00
26/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6215	6	6	6	0.00
26/04/2012	R186 On 02-August-12	8.30	Put	Bond Future	3105	3	3	3	900.00
26/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1041	1	1	1	199.00
26/04/2012	R186 On 02-August-12	7.70	Put	Bond Future	6650	7	7	7	0.00
26/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1549	2	2	2	43.00
26/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4654	5	5	5	0.00
26/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1817	2	2	2	276.00
26/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	6950	7	7	7	0.00
26/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1706	2	2	2	0.00
26/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3329	4	3	4	0.00
26/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1452	2	1	2	0.00
26/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1574	2	2	2	2,700.00
26/04/2012	R186 On 01-November-12			Bond Future	8.31	121.5778	121.9289	121.5778	0.00
26/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7237	7	7	7	0.00
26/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6959	7	7	7	0.00
26/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7518	7	8	7	0.00
26/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3121	3	3	3	0.00
26/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3443	4	3	4	0.00
26/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3279	3	3	3	0.00
26/04/2012	R186 On 07-February-13			Bond Future	8.38	118.3210	118.6834	118.3210	0.00
26/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6396	6	6	6	0.00
26/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6641	6	7	6	0.00
26/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6162	6	6	6	0.00
26/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5538	6	6	6	0.00
26/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5121	5	5	5	0.00
26/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5323	5	5	5	0.00
26/04/2012	R189 On 03-May-12			Bond Future	215.76	215.6609	215.7622	215.6609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	762	1	1	1	0.00
26/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	812	1	1	1	0.00
26/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	712	1	1	1	0.00
26/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R189 On 02-August-12			Bond Future	218.80	218.6974	218.7984	218.6974	44.00
26/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	798	1	1	1	0.00
26/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	848	1	1	1	0.00
26/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	748	1	1	1	0.00
26/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R197 On 03-May-12			Bond Future	259.90	259.8795	259.9021	259.8795	0.00
26/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8902	9	9	9	0.00
26/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8852	9	9	9	0.00
26/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8952	9	9	9	0.00
26/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R197 On 02-August-12			Bond Future	258.37	258.3494	258.3705	258.3494	1,289.00
26/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1370	1	1	1	0.00
26/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1320	1	1	1	0.00
26/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1420	1	1	1	0.00
26/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R201 On 03-May-12			Bond Future	5.81	110.2954	110.3580	110.2954	1,795.00
26/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4719	5	5	5	0.00
26/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4601	5	5	5	0.00
26/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4838	5	5	5	0.00
26/04/2012	R201 On 03-May-12	7.80	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
26/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R201 On 02-August-12			Bond Future	5.83	107.4407	107.5043	107.4407	1,564.00
26/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3726	4	4	4	0.00
26/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3835	4	4	4	0.00
26/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3618	4	4	4	0.00
26/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	0	0	0.00
26/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	0	0	0.00
26/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R201 On 01-November-12			Bond Future	5.78	109.0787	109.1421	109.0787	0.00
26/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1684	2	2	2	0.00
26/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1766	2	2	2	0.00
26/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1605	2	2	2	0.00
26/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	245	0	0	0	0.00
26/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	205	0	0	0	0.00
26/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	224	0	0	0	0.00
26/04/2012	R201 On 07-February-13			Bond Future	5.70	106.4999	106.5610	106.4999	0.00
26/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1398	1	1	1	0.00
26/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1336	1	1	1	0.00
26/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1461	1	1	1	0.00
26/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	386	0	0	0	0.00
26/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	438	0	0	0	0.00
26/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	411	0	0	0	0.00
26/04/2012	R202 On 03-May-12			Bond Future	191.77	191.7514	191.7701	191.7514	8.00
26/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1770	2	2	2	0.00
26/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1720	2	2	2	0.00
26/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1820	2	2	2	0.00
26/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R202 On 02-August-12			Bond Future	191.71	191.6948	191.7124	191.6948	39,997.00
26/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	712	1	1	1	0.00
26/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	662	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	762	1	1	1	0.00
26/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R203 On 03-May-12			Bond Future	6.99	106.6295	106.7251	106.6295	3,524.00
26/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7634	8	8	8	0.00
26/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7841	8	8	8	0.00
26/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7426	7	7	7	0.00
26/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	355	0	0	0	4,200.00
26/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3592	3	4	3	0.00
26/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	807	1	1	1	1,400.00
26/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	2054	2	2	2	0.00
26/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	3	0	0	0	1,400.00
26/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
26/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	100	0	0	0	0.00
26/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	328	0	0	0	0.00
26/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R203 On 02-August-12			Bond Future	7.07	108.1276	108.2233	108.1276	883.00
26/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	6063	6	6	6	0.00
26/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	6257	6	6	6	0.00
26/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5870	6	6	6	0.00
26/04/2012	R203 On 02-August-12	6.60	Call	Bond Future	512	0	1	0	4,200.00
26/04/2012	R203 On 02-August-12	6.85	Call	Bond Future	875	1	1	1	1,400.00
26/04/2012	R203 On 02-August-12	7.15	Call	Bond Future	1491	1	1	1	0.00
26/04/2012	R203 On 02-August-12	7.55	Call	Bond Future	2615	3	3	3	0.00
26/04/2012	R203 On 02-August-12	7.55	Put	Bond Future	550	1	1	1	4,200.00
26/04/2012	R203 On 02-August-12	7.15	Put	Bond Future	1143	1	1	1	1,400.00
26/04/2012	R203 On 02-August-12	6.85	Put	Bond Future	1838	2	2	2	0.00
26/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	67	0	0	0	0.00
26/04/2012	R203 On 02-August-12	6.60	Put	Bond Future	2583	3	3	3	0.00
26/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	49	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	58	0	0	0	0.00
26/04/2012	R203 On 01-November-12			Bond Future	7.13	105.6174	105.7130	105.6174	0.00
26/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3474	3	3	3	0.00
26/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3330	3	3	3	0.00
26/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3620	4	4	4	0.00
26/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	867	1	1	1	0.00
26/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	980	1	1	1	0.00
26/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	922	1	1	1	0.00
26/04/2012	R203 On 07-February-13			Bond Future	7.19	107.3927	107.4873	107.3927	0.00
26/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1029	1	1	1	0.00
26/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	968	1	1	1	0.00
26/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1094	1	1	1	0.00
26/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3657	4	4	4	0.00
26/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	3938	4	4	4	0.00
26/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	3795	4	4	4	0.00
26/04/2012	R204 On 03-May-12			Bond Future	7.30	106.5378	106.6754	106.5378	3,376.00
26/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	7362	7	7	7	0.00
26/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7603	7	8	7	0.00
26/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	29	0	0	0	550.00
26/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2380	2	2	2	0.00
26/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	7120	7	7	7	0.00
26/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	1606	2	2	2	0.00
26/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	5	0	0	0	550.00
26/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R204 On 02-August-12			Bond Future	7.37	104.0081	104.1511	104.0081	1,823.00
26/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5753	6	6	6	0.00
26/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5537	5	6	5	0.00
26/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5969	6	6	6	0.00
26/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	170	0	0	0	0.00
26/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	215	0	0	0	0.00
26/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	192	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	R204 On 01-November-12			Bond Future	7.44	105.5941	105.7370	105.5941	0.00
26/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	4027	4	4	4	0.00
26/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	4193	4	4	4	0.00
26/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3864	4	4	4	0.00
26/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1368	1	1	1	0.00
26/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1220	1	1	1	0.00
26/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1292	1	1	1	0.00
26/04/2012	R204 On 07-February-13			Bond Future	7.50	103.3374	103.4747	103.3374	0.00
26/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	4109	4	4	4	0.00
26/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4261	4	4	4	0.00
26/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3960	4	4	4	0.00
26/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	1865	2	2	2	0.00
26/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1705	2	2	2	0.00
26/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1783	2	2	2	0.00
26/04/2012	R206 On 03-May-12			Bond Future	5.59	105.3289	105.3695	105.3289	1,000.00
26/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3037	3	3	3	0.00
26/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3115	3	3	3	0.00
26/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2959	3	3	3	0.00
26/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R206 On 02-August-12			Bond Future	5.57	103.0485	103.0888	103.0485	859.00
26/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2292	2	2	2	0.00
26/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2359	2	2	2	0.00
26/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2224	2	2	2	0.00
26/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R206 On 01-November-12			Bond Future	5.44	104.6202	104.6596	104.6202	0.00
26/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	777	1	1	1	0.00
26/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	733	1	1	1	0.00
26/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	822	1	1	1	0.00
26/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	114	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	140	0	0	0	0.00
26/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	126	0	0	0	0.00
26/04/2012	R206 On 07-February-13			Bond Future	5.17	102.6127	102.6498	102.6127	0.00
26/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	870	1	1	1	0.00
26/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	834	1	1	1	0.00
26/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	906	1	1	1	0.00
26/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	111	0	0	0	0.00
26/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	129	0	0	0	0.00
26/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	120	0	0	0	0.00
26/04/2012	R207 On 03-May-12			Bond Future	7.57	100.3246	100.4439	100.3246	20,566.00
26/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6459	6	6	6	0.00
26/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6720	7	7	7	0.00
26/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6197	6	6	6	0.00
26/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	206	0	0	0	2,400.00
26/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	744	1	1	1	800.00
26/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2444	2	2	2	0.00
26/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	4071	4	4	4	0.00
26/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	2,400.00
26/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	9	0	0	0	800.00
26/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	262	0	0	0	0.00
26/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	863	1	1	1	0.00
26/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R207 On 02-August-12			Bond Future	7.65	98.0983	98.2196	98.0983	1,059.00
26/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	6093	6	6	6	0.00
26/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5864	6	6	6	0.00
26/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6321	6	6	6	0.00
26/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	215	0	0	0	0.00
26/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	269	0	0	0	0.00
26/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	242	0	0	0	0.00
26/04/2012	R207 On 01-November-12			Bond Future	7.71	99.5981	99.7159	99.5981	0.00
26/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4338	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
26/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4515	4	5	4	0.00
26/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4163	4	4	4	0.00
26/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1591	2	2	2	0.00
26/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1427	1	1	1	0.00
26/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1507	2	2	2	0.00
26/04/2012	R207 On 07-February-13			Bond Future	7.78	97.6314	97.7506	97.6314	0.00
26/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4505	4	5	4	0.00
26/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4667	5	5	5	0.00
26/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4346	4	4	4	0.00
26/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2203	2	2	2	0.00
26/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2022	2	2	2	0.00
26/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2111	2	2	2	0.00
26/04/2012	R208 On 03-May-12			Bond Future	7.67	94.7442	94.8422	94.7442	7,904.00
26/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7730	8	8	8	0.00
26/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	8004	8	8	8	0.00
26/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7454	7	7	7	0.00
26/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	151	0	0	0	3,000.00
26/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	615	1	1	1	1,000.00
26/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2320	2	2	2	0.00
26/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	4060	4	4	4	0.00
26/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	1	0	0	0	3,000.00
26/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	21	0	0	0	1,000.00
26/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	425	1	0	1	0.00
26/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1194	1	1	1	0.00
26/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R208 On 02-August-12			Bond Future	7.75	96.0764	96.1720	96.0764	6,188.00
26/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6113	6	6	6	0.00
26/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6352	6	6	6	0.00
26/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5873	6	6	6	0.00
26/04/2012	R208 On 02-August-12	7.20	Call	Bond Future	733	1	1	1	3,450.00
26/04/2012	R208 On 02-August-12	8.25	Call	Bond Future	3835	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
26/04/2012	R208 On 02-August-12	7.50	Call	Bond Future	1323	1	1	1	1,150.00
26/04/2012	R208 On 02-August-12	7.80	Call	Bond Future	2153	2	2	2	0.00
26/04/2012	R208 On 02-August-12	7.80	Put	Bond Future	1831	2	2	2	1,150.00
26/04/2012	R208 On 02-August-12	8.25	Put	Bond Future	883	1	1	1	3,450.00
26/04/2012	R208 On 02-August-12	7.50	Put	Bond Future	2808	3	3	3	0.00
26/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	384	0	0	0	0.00
26/04/2012	R208 On 02-August-12	7.20	Put	Bond Future	4068	4	4	4	0.00
26/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	311	0	0	0	0.00
26/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	347	0	0	0	0.00
26/04/2012	R208 On 01-November-12			Bond Future	7.81	94.1423	94.2413	94.1423	0.00
26/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4403	4	4	4	0.00
26/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4222	4	4	4	0.00
26/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4586	5	5	5	0.00
26/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1778	2	2	2	0.00
26/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	1977	2	2	2	0.00
26/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1876	2	2	2	0.00
26/04/2012	R208 On 07-February-13			Bond Future	7.88	95.7277	95.8241	95.7277	0.00
26/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3788	4	4	4	0.00
26/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3639	4	4	4	0.00
26/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3945	4	4	4	0.00
26/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	2964	3	3	3	0.00
26/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3220	3	3	3	0.00
26/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3088	3	3	3	0.00
26/04/2012	R209 On 03-May-12			Bond Future	8.73	75.6385	75.9250	75.6385	1,807.00
26/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2247	2	2	2	0.00
26/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1924	2	2	2	0.00
26/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2583	2	3	2	0.00
26/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	88	0	0	0	0.00
26/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	192	0	0	0	0.00
26/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	132	0	0	0	0.00
26/04/2012	R209 On 02-August-12			Bond Future	8.80	76.7021	76.9926	76.7021	1,253.00
26/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5009	5	5	5	0.00
26/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5260	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
26/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4763	5	5	5	0.00
26/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1715	2	2	2	0.00
26/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1481	2	1	2	0.00
26/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1594	2	2	2	0.00
26/04/2012	R209 On 01-November-12			Bond Future	8.86	74.7306	75.0253	74.7306	0.00
26/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5006	5	5	5	0.00
26/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5212	5	5	5	0.00
26/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4802	5	5	5	0.00
26/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4122	4	4	4	0.00
26/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3772	4	4	4	0.00
26/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3944	4	4	4	0.00
26/04/2012	R209 On 07-February-13			Bond Future	8.93	75.9889	76.2799	75.9889	0.00
26/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5625	5	6	5	0.00
26/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5823	6	6	6	0.00
26/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5429	5	5	5	0.00
26/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5268	5	5	5	0.00
26/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4903	5	5	5	0.00
26/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5083	5	5	5	0.00
26/04/2012	R210 On 03-May-12			Bond Future	142.60	142.5839	142.5979	142.5839	0.00
26/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	3598	4	4	4	0.00
26/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	3648	4	4	4	0.00
26/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	3548	4	4	4	0.00
26/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R210 On 02-August-12			Bond Future	144.60	144.5915	144.6043	144.5915	925.00
26/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	1604	2	2	2	0.00
26/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	1654	2	2	2	0.00
26/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	1554	2	2	2	0.00
26/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	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
26/04/2012	R211 On 03-May-12			Bond Future	119.61	119.6079	119.6143	119.6079	0.00
26/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1414	1	1	1	0.00
26/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1364	1	1	1	0.00
26/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1464	1	1	1	0.00
26/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R211 On 02-August-12			Bond Future	119.90	119.8950	119.9006	119.8950	480.00
26/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
26/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
26/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
26/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	49	0	0	0	0.00
26/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	149	0	0	0	0.00
26/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	99	0	0	0	0.00
26/04/2012	R212 On 03-May-12			Bond Future	118.57	118.5567	118.5670	118.5567	0.00
26/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3267	3	3	3	0.00
26/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3317	3	3	3	0.00
26/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	3217	3	3	3	0.00
26/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R212 On 02-August-12			Bond Future	118.70	118.6927	118.7022	118.6927	2,902.00
26/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	702	1	1	1	0.00
26/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	652	1	1	1	0.00
26/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	752	1	1	1	0.00
26/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R213 On 03-May-12			Bond Future	8.57	86.4784	86.7334	86.4784	4,435.00
26/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5315	5	5	5	0.00
26/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5687	5	6	5	0.00
26/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	4941	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
26/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	4	0	0	0	0.00
26/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	1	0	0	0	0.00
26/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	2	0	0	0	0.00
26/04/2012	R213 On 02-August-12			Bond Future	8.65	87.6957	87.9550	87.6957	303.00
26/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5944	6	6	6	0.00
26/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6222	6	6	6	0.00
26/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5671	5	6	5	0.00
26/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1342	1	1	1	0.00
26/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1147	1	1	1	0.00
26/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1241	1	1	1	0.00
26/04/2012	R213 On 01-November-12			Bond Future	8.71	85.4932	85.7571	85.4932	0.00
26/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5712	6	6	6	0.00
26/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5939	6	6	6	0.00
26/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5489	5	5	5	0.00
26/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3605	4	4	4	0.00
26/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3285	3	3	3	0.00
26/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3442	4	3	4	0.00
26/04/2012	R213 On 07-February-13			Bond Future	8.78	86.9363	87.1962	86.9363	0.00
26/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6264	6	6	6	0.00
26/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6479	6	6	6	0.00
26/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6051	6	6	6	0.00
26/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4740	5	5	5	0.00
26/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4402	5	4	5	0.00
26/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4568	5	5	5	0.00
26/04/2012	R214 On 03-May-12			Bond Future	8.78	77.1389	77.3961	77.1389	1,530.00
26/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	133	0	0	0	0.00
26/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	216	0	0	0	0.00
26/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	50	0	0	0	0.00
26/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/04/2012	R214 On 02-August-12			Bond Future	8.85	78.2262	78.4881	78.2262	0.00
26/04/2012	R214 On 02-August-12	8.80	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
26/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
26/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
26/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	512	1	1	1	0.00
26/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	346	1	0	1	0.00
26/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	429	1	0	1	0.00