



# Derivatives Weekly Statistics Report

From: 13/02/2012 To: 16/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	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
13/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	AL7T On 03-May-12			Index Future	423.80	422.7030	423.8000	422.7030	16.00
13/02/2012	AL7T On 02-August-12			Index Future	430.16	429.0560	430.1570	429.0560	0.00
13/02/2012	ALBI On 03-May-12			Index Future	385.88	384.4280	385.8800	384.4280	906.00
13/02/2012	ALBI On 02-August-12			Index Future	391.67	390.2070	391.6680	390.2070	118.00
13/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	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
13/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0963	0.0812	0.0963	0.00
13/02/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1642	0.1781	0.1642	100,000.00
13/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0358	0.0249	0.0358	12,500.00
13/02/2012	CAAV On 29-February-12			Can-Do Future	0.10	0.0821	0.0992	0.0821	12,987.00
13/02/2012	CAAW On 20-April-12			Any day expiry	7.77	7.8158	7.7662	7.8158	0.00
13/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	117	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	107	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	129	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	413	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	491	0	0	0	0.00
13/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	451	0	0	0	0.00
13/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0787	0.0695	0.0787	12,500.00
13/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0781	0.0706	0.0781	12,500.00
13/02/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0888	0.0813	0.0888	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
13/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	DAAA On 29-March-12			Any day expiry	7.74	7.7908	7.7415	7.7908	0.00
13/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	122	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	138	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	108	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	317	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	247	0	0	0	0.00
13/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	281	0	0	0	0.00
13/02/2012	GOVI On 03-May-12			GOVI	386.80	385.1940	386.8030	385.1940	181.00
13/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	48030	3	5	3	0.00
13/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	47930	3	5	3	0.00
13/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	48130	3	5	3	0.00
13/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12			GOVI	392.61	390.9840	392.6050	390.9840	0.00
13/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	26050	1	3	1	0.00
13/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	25950	1	3	1	0.00
13/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	26150	1	3	1	0.00
13/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2012	IGOV On 03-May-12			Index Future	169.92	169.8710	169.9150	169.8710	514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	IGOV On 02-August-12			Index Future	172.46	172.4250	172.4640	172.4250	0.00
13/02/2012	ILBI On 03-May-12			Index Future	465.11	465.1140	465.1140	465.1140	0.00
13/02/2012	ILBI On 02-August-12			Index Future	473.80	473.7980	473.7980	473.7980	152.00
13/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
13/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
13/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
13/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00
13/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3300	94.3700	94.3300	2,890.00
13/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3100	94.3400	94.3100	0.00
13/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2300	94.2700	94.2300	44,760.00
13/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.0800	94.1500	94.0800	940.00
13/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9000	93.9900	93.9000	790.00
13/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.17	93.7300	93.8300	93.7300	1,250.00
13/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.5600	93.6600	93.5600	1,700.00
13/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.52	93.3900	93.4800	93.3900	1,500.00
13/02/2012	R157 On 03-May-12			Bond Future	6.64	122.0513	122.2843	122.0513	10,880.00
13/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5223	5	5	5	0.00
13/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5380	5	5	5	0.00
13/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5066	5	5	5	0.00
13/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	236	0	0	0	1,500.00
13/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	503	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
13/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	925	1	1	1	0.00
13/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	556	1	1	1	1,500.00
13/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	967	1	1	1	1,500.00
13/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	0	0	0.00
13/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1542	2	2	2	0.00
13/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
13/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	0	0	0.00
13/02/2012	R157 On 02-August-12			Bond Future	6.69	123.8868	124.1209	123.8868	0.00
13/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4128	4	4	4	0.00
13/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3997	4	4	4	0.00
13/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4260	4	4	4	0.00
13/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	154	0	0	0	0.00
13/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	187	0	0	0	0.00
13/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	170	0	0	0	0.00
13/02/2012	R157 On 01-November-12			Bond Future	6.73	118.9994	119.2345	118.9994	0.00
13/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1833	2	2	2	0.00
13/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1919	2	2	2	0.00
13/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1748	2	2	2	0.00
13/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1137	1	1	1	0.00
13/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1027	1	1	1	0.00
13/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1082	1	1	1	0.00
13/02/2012	R157 On 07-February-13			Bond Future	6.76	121.0787	121.3249	121.0787	0.00
13/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1482	1	1	1	0.00
13/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1551	1	2	1	0.00
13/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1417	1	1	1	0.00
13/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1571	2	2	2	0.00
13/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1448	2	1	2	0.00
13/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1508	2	2	2	0.00
13/02/2012	R186 On 03-May-12			Bond Future	8.30	121.7420	122.3833	121.7420	28,058.00
13/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7032	7	7	7	0.00
13/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7396	7	7	7	0.00
13/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6673	6	7	6	0.00
13/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1175	1	1	1	2,250.00

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13/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2238	2	2	2	750.00
13/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3750	3	4	3	0.00
13/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5972	6	6	6	0.00
13/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	943	1	1	1	2,250.00
13/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1897	2	2	2	750.00
13/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3209	4	3	4	0.00
13/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	760	1	1	1	0.00
13/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5070	6	5	6	0.00
13/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	609	1	1	1	0.00
13/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	681	1	1	1	0.00
13/02/2012	R186 On 02-August-12			Bond Future	8.37	118.2864	118.9252	118.2864	0.00
13/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6897	7	7	7	0.00
13/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7174	7	7	7	0.00
13/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4401	4	4	4	8,750.00
13/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6410	6	6	6	0.00
13/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2256	2	2	2	276.00
13/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6625	6	7	6	0.00
13/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3632	4	4	4	0.00
13/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5543	6	6	6	0.00
13/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3776	4	4	4	276.00
13/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9149	10	9	10	0.00
13/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3290	4	3	4	0.00
13/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3457	4	3	4	0.00
13/02/2012	R186 On 01-November-12			Bond Future	8.44	120.1249	120.7705	120.1249	0.00
13/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7582	7	8	7	0.00
13/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7328	7	7	7	0.00
13/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7840	7	8	7	0.00
13/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4601	5	5	5	0.00
13/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4971	5	5	5	0.00
13/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4783	5	5	5	0.00
13/02/2012	R186 On 07-February-13			Bond Future	8.50	116.9139	117.5831	116.9139	0.00
13/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6904	7	7	7	0.00
13/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6684	6	7	6	0.00

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13/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7134	7	7	7	0.00
13/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6714	7	7	7	0.00
13/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7160	8	7	8	0.00
13/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6931	7	7	7	0.00
13/02/2012	R189 On 03-May-12			Bond Future	215.58	215.6022	215.5809	215.6022	0.00
13/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	581	1	1	1	0.00
13/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	531	1	1	1	0.00
13/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	631	1	1	1	0.00
13/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0894	252.0813	252.0894	1,005.00
13/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1081	1	1	1	0.00
13/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1031	1	1	1	0.00
13/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1131	1	1	1	0.00
13/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 03-May-12			Bond Future	6.15	109.3297	109.5056	109.3297	968.00
13/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3867	4	4	4	0.00
13/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3749	4	4	4	0.00
13/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3985	4	4	4	0.00
13/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 02-August-12			Bond Future	6.16	106.5655	106.7389	106.5655	0.00
13/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3046	3	3	3	0.00
13/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3146	3	3	3	0.00
13/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2947	3	3	3	0.00
13/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	96	0	0	0	0.00
13/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	77	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	86	0	0	0	0.00
13/02/2012	R201 On 01-November-12			Bond Future	6.15	108.2182	108.3944	108.2182	0.00
13/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1338	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1403	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1274	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	662	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	590	1	1	1	0.00
13/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	625	1	1	1	0.00
13/02/2012	R201 On 07-February-13			Bond Future	6.08	105.6917	105.8751	105.6917	0.00
13/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1125	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1177	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1074	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	862	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	787	1	1	1	0.00
13/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	824	1	1	1	0.00
13/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4844	187.4794	187.4844	37,020.00
13/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	3	3	0.00
13/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2	2	0.00
13/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	3	3	0.00
13/02/2012	R203 On 03-May-12			Bond Future	7.28	105.1019	105.4330	105.1019	3,536.00
13/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6357	6	6	6	0.00
13/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6561	6	7	6	0.00
13/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6153	6	6	6	0.00
13/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	577	0	1	0	4,200.00
13/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2642	2	3	2	0.00
13/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	834	1	1	1	1,400.00
13/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1540	1	2	1	0.00
13/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	781	1	1	1	1,400.00
13/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	342	0	0	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1419	2	1	2	0.00
13/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	19	0	0	0	0.00
13/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	2	2	0.00
13/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	12	0	0	0	0.00
13/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	15	0	0	0	0.00
13/02/2012	R203 On 02-August-12			Bond Future	7.35	106.6831	107.0172	106.6831	0.00
13/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5284	5	5	5	0.00
13/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5120	5	5	5	0.00
13/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5451	5	5	5	0.00
13/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	449	1	0	1	0.00
13/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	523	1	1	1	0.00
13/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	485	1	0	1	0.00
13/02/2012	R203 On 01-November-12			Bond Future	7.42	104.1758	104.5154	104.1758	0.00
13/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3107	3	3	3	0.00
13/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2985	3	3	3	0.00
13/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3231	3	3	3	0.00
13/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1675	2	2	2	0.00
13/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1833	2	2	2	0.00
13/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1753	2	2	2	0.00
13/02/2012	R203 On 07-February-13			Bond Future	7.48	105.9936	106.3431	105.9936	0.00
13/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1063	1	1	1	0.00
13/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1121	1	1	1	0.00
13/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1011	1	1	1	0.00
13/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5125	5	5	5	0.00
13/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4828	5	5	5	0.00
13/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4973	5	5	5	0.00
13/02/2012	R204 On 03-May-12			Bond Future	7.58	104.7905	105.1744	104.7905	3,150.00
13/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5934	6	6	6	0.00
13/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6164	6	6	6	0.00
13/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	320	0	0	0	550.00
13/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1849	2	2	2	0.00
13/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5705	5	6	5	0.00
13/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	86	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3398	4	3	4	0.00
13/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	975	1	1	1	550.00
13/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	62	0	0	0	0.00
13/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	73	0	0	0	0.00
13/02/2012	R204 On 02-August-12			Bond Future	7.66	102.3364	102.7223	102.3364	0.00
13/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5109	5	5	5	0.00
13/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5285	5	5	5	0.00
13/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4929	5	5	5	0.00
13/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1036	1	1	1	0.00
13/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	915	1	1	1	0.00
13/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	977	1	1	1	0.00
13/02/2012	R204 On 01-November-12			Bond Future	7.73	103.9227	104.3144	103.9227	0.00
13/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3645	3	4	3	0.00
13/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3787	4	4	4	0.00
13/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3506	3	4	3	0.00
13/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2432	3	2	3	0.00
13/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2236	2	2	2	0.00
13/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2332	3	2	3	0.00
13/02/2012	R204 On 07-February-13			Bond Future	7.79	101.6985	102.1029	101.6985	0.00
13/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3824	4	4	4	0.00
13/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3694	3	4	3	0.00
13/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3955	4	4	4	0.00
13/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2771	3	3	3	0.00
13/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2970	3	3	3	0.00
13/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2870	3	3	3	0.00
13/02/2012	R206 On 03-May-12			Bond Future	6.06	104.4934	104.6122	104.4934	300.00
13/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2280	2	2	2	0.00
13/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2358	2	2	2	0.00
13/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2202	2	2	2	0.00
13/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
13/02/2012	R206 On 02-August-12			Bond Future	6.06	102.3000	102.4168	102.3000	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
13/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1679	2	2	2	0.00
13/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1618	2	2	2	0.00
13/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1740	2	2	2	0.00
13/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	53	0	0	0	0.00
13/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	66	0	0	0	0.00
13/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	59	0	0	0	0.00
13/02/2012	R206 On 01-November-12			Bond Future	6.00	103.8884	104.0055	103.8884	0.00
13/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	490	0	0	0	0.00
13/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	462	0	0	0	0.00
13/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	522	0	1	0	0.00
13/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	468	1	0	1	0.00
13/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	523	1	1	1	0.00
13/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	493	1	0	1	0.00
13/02/2012	R206 On 07-February-13			Bond Future	5.83	101.9322	102.0559	101.9322	0.00
13/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	547	0	1	0	0.00
13/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	573	1	1	1	0.00
13/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	521	0	1	0	0.00
13/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	410	0	0	0	0.00
13/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	372	0	0	0	0.00
13/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	391	0	0	0	0.00
13/02/2012	R207 On 03-May-12			Bond Future	7.83	98.5563	98.9681	98.5563	24,905.00
13/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5180	5	5	5	0.00
13/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5414	5	5	5	0.00
13/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4946	5	5	5	0.00
13/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	663	1	1	1	2,400.00
13/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1055	1	1	1	800.00
13/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2052	2	2	2	0.00
13/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3178	3	3	3	0.00
13/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	583	1	1	1	2,400.00
13/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1093	1	1	1	800.00
13/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2049	2	2	2	0.00
13/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	224	0	0	0	0.00
13/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2795	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	170	0	0	0	0.00
13/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	197	0	0	0	0.00
13/02/2012	R207 On 02-August-12			Bond Future	7.91	96.4039	96.8146	96.4039	0.00
13/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5568	5	6	5	0.00
13/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5754	5	6	5	0.00
13/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5377	5	5	5	0.00
13/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1187	1	1	1	0.00
13/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1053	1	1	1	0.00
13/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1122	1	1	1	0.00
13/02/2012	R207 On 01-November-12			Bond Future	7.98	97.8993	98.3140	97.8993	0.00
13/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4055	4	4	4	0.00
13/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4206	4	4	4	0.00
13/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3905	4	4	4	0.00
13/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2735	3	3	3	0.00
13/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2520	3	3	3	0.00
13/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2626	3	3	3	0.00
13/02/2012	R207 On 07-February-13			Bond Future	8.05	95.9618	96.3886	95.9618	0.00
13/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4283	4	4	4	0.00
13/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4142	4	4	4	0.00
13/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4425	4	4	4	0.00
13/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3142	3	3	3	0.00
13/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3361	4	3	4	0.00
13/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3251	3	3	3	0.00
13/02/2012	R208 On 03-May-12			Bond Future	7.88	93.1578	93.5663	93.1578	9,194.00
13/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6574	6	7	6	0.00
13/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6831	6	7	6	0.00
13/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6319	6	6	6	0.00
13/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	724	1	1	1	3,000.00
13/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1149	1	1	1	1,000.00
13/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2222	2	2	2	0.00
13/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3429	3	3	3	0.00
13/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	646	1	1	1	3,000.00
13/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1199	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2235	3	2	3	0.00
13/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	141	0	0	0	0.00
13/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3043	3	3	3	0.00
13/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	103	0	0	0	0.00
13/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	120	0	0	0	0.00
13/02/2012	R208 On 02-August-12			Bond Future	7.95	94.5583	94.9687	94.5583	0.00
13/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5828	6	6	6	0.00
13/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5625	5	6	5	0.00
13/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6033	6	6	6	0.00
13/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1195	1	1	1	0.00
13/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1339	1	1	1	0.00
13/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1265	1	1	1	0.00
13/02/2012	R208 On 01-November-12			Bond Future	8.02	92.6324	93.0443	92.6324	0.00
13/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4309	4	4	4	0.00
13/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4149	4	4	4	0.00
13/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4471	4	4	4	0.00
13/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2860	3	3	3	0.00
13/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3101	3	3	3	0.00
13/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2979	3	3	3	0.00
13/02/2012	R208 On 07-February-13			Bond Future	8.08	94.2469	94.6758	94.2469	0.00
13/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3887	4	4	4	0.00
13/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4029	4	4	4	0.00
13/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3752	4	4	4	0.00
13/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4482	5	4	5	0.00
13/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4197	4	4	4	0.00
13/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4335	5	4	5	0.00
13/02/2012	R209 On 03-May-12			Bond Future	8.77	75.0706	75.6068	75.0706	2,042.00
13/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3405	3	3	3	0.00
13/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3171	3	3	3	0.00
13/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3646	3	4	3	0.00
13/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1470	2	1	2	0.00
13/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1757	2	2	2	0.00
13/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1608	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R209 On 02-August-12			Bond Future	8.83	76.2039	76.7413	76.2039	0.00
13/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6183	6	6	6	0.00
13/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6408	6	6	6	0.00
13/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5960	6	6	6	0.00
13/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3164	3	3	3	0.00
13/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2881	3	3	3	0.00
13/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3020	3	3	3	0.00
13/02/2012	R209 On 01-November-12			Bond Future	8.89	74.2383	74.7847	74.2383	0.00
13/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5853	6	6	6	0.00
13/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6052	6	6	6	0.00
13/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5656	5	6	5	0.00
13/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5217	5	5	5	0.00
13/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4852	5	5	5	0.00
13/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5032	5	5	5	0.00
13/02/2012	R209 On 07-February-13			Bond Future	8.95	75.5407	76.0959	75.5407	0.00
13/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6519	6	7	6	0.00
13/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6327	6	6	6	0.00
13/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6712	6	7	6	0.00
13/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5976	6	6	6	0.00
13/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6350	7	6	7	0.00
13/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6161	6	6	6	0.00
13/02/2012	R210 On 03-May-12			Bond Future	139.15	139.1586	139.1549	139.1586	820.00
13/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	155	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	105	0	0	0	0.00
13/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	205	0	0	0	0.00
13/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12			Bond Future	118.49	118.5001	118.4921	118.5001	480.00
13/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	292	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	342	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	242	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5651	115.5613	115.5651	2,827.00
13/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	261	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	211	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	311	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R213 On 03-May-12			Bond Future	8.73	84.9401	85.4778	84.9401	92.00
13/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4985	5	5	5	0.00
13/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5270	5	5	5	0.00
13/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4706	4	5	4	0.00
13/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1025	1	1	1	0.00
13/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	840	1	1	1	0.00
13/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	928	1	1	1	0.00
13/02/2012	R213 On 02-August-12			Bond Future	8.80	86.2190	86.7573	86.2190	0.00
13/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6428	6	6	6	0.00
13/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6663	6	7	6	0.00
13/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6196	6	6	6	0.00
13/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3065	3	3	3	0.00
13/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2786	3	3	3	0.00
13/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2923	3	3	3	0.00
13/02/2012	R213 On 01-November-12			Bond Future	8.86	84.0129	84.5674	84.0129	0.00
13/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6015	6	6	6	0.00
13/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6222	6	6	6	0.00
13/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5812	6	6	6	0.00
13/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5118	5	5	5	0.00
13/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4758	5	5	5	0.00
13/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4935	5	5	5	0.00
13/02/2012	R213 On 07-February-13			Bond Future	8.93	85.4776	86.0473	85.4776	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6626	6	7	6	0.00
13/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6826	7	7	7	0.00
13/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6429	6	6	6	0.00
13/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6267	7	6	7	0.00
13/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5898	6	6	6	0.00
13/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6079	6	6	6	0.00
14/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	AL7T On 03-May-12			Index Future	423.45	423.8000	423.4490	423.8000	16.00
14/02/2012	AL7T On 02-August-12			Index Future	429.79	430.1570	429.7930	430.1570	0.00
14/02/2012	ALBI On 03-May-12			Index Future	385.22	385.8800	385.2200	385.8800	906.00
14/02/2012	ALBI On 02-August-12			Index Future	390.99	391.6680	390.9920	391.6680	118.00
14/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0812	0.0848	0.0812	0.00
14/02/2012	CAAO On 30-March-12			Can-Do Future	0.16	0.1781	0.1645	0.1781	100,000.00
14/02/2012	CAAT On 29-February-12			Can-Do Future	0.03	0.0249	0.0270	0.0249	12,500.00
14/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.0992	0.0751	0.0992	12,987.00
14/02/2012	CAAW On 20-April-12			Any day expiry	7.81	7.7662	7.8070	7.7662	0.00
14/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	126	0	0	0	0.00
14/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	138	0	0	0	0.00
14/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	114	0	0	0	0.00
14/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	457	0	0	0	0.00
14/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	381	0	0	0	0.00
14/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	419	0	0	0	0.00
14/02/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0695	0.0755	0.0695	12,500.00
14/02/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0706	0.0778	0.0706	12,500.00
14/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0813	0.0893	0.0813	5,670.00
14/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.7415	7.7824	7.7415	0.00
14/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	133	0	0	0	0.00
14/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	118	0	0	0	0.00
14/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	151	0	0	0	0.00
14/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	219	0	0	0	0.00
14/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	286	0	0	0	0.00
14/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	251	0	0	0	0.00
14/02/2012	GOVI On 03-May-12			GOVI	386.22	386.8030	386.2210	386.8030	181.00
14/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	42210	5	4	5	0.00
14/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	42110	5	4	5	0.00
14/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	42310	5	4	5	0.00
14/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 02-August-12			GOVI	392.01	392.6050	392.0070	392.6050	0.00
14/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	20070	3	2	3	0.00
14/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	20170	3	2	3	0.00
14/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	19970	3	2	3	0.00
14/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
14/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2012	IGOV On 03-May-12			Index Future	169.91	169.9150	169.9060	169.9150	514.00
14/02/2012	IGOV On 02-August-12			Index Future	172.45	172.4640	172.4520	172.4640	0.00
14/02/2012	ILBI On 03-May-12			Index Future	461.08	465.1140	461.0820	465.1140	0.00
14/02/2012	ILBI On 02-August-12			Index Future	469.65	473.7980	469.6520	473.7980	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
14/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
14/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
14/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
14/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	2,890.00
14/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
14/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2700	94.2700	94.2700	44,760.00
14/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.86	94.1500	94.1400	94.1500	940.00
14/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	790.00
14/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.8300	93.8200	93.8300	1,250.00
14/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.35	93.6600	93.6500	93.6600	1,700.00
14/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.54	93.4800	93.4600	93.4800	1,500.00
14/02/2012	R157 On 03-May-12			Bond Future	6.68	122.2843	122.1611	122.2843	10,835.00
14/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5100	5	5	5	0.00
14/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5257	5	5	5	0.00
14/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4943	5	5	5	0.00
14/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	206	0	0	0	1,500.00
14/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	452	1	0	1	0.00
14/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	850	1	1	1	0.00
14/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	604	1	1	1	1,500.00
14/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1040	1	1	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	0	0	0.00
14/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1635	2	2	2	0.00
14/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
14/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	0	0	0.00
14/02/2012	R157 On 02-August-12			Bond Future	6.73	124.1209	123.9945	124.1209	0.00
14/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4014	4	4	4	0.00
14/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4144	4	4	4	0.00
14/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3884	4	4	4	0.00
14/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	200	0	0	0	0.00
14/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	165	0	0	0	0.00
14/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	182	0	0	0	0.00
14/02/2012	R157 On 01-November-12			Bond Future	6.78	119.2345	119.1069	119.2345	0.00
14/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1756	2	2	2	0.00
14/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1673	2	2	2	0.00
14/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1841	2	2	2	0.00
14/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1077	1	1	1	0.00
14/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1190	1	1	1	0.00
14/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1132	1	1	1	0.00
14/02/2012	R157 On 07-February-13			Bond Future	6.81	121.3249	121.1914	121.3249	0.00
14/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1414	1	1	1	0.00
14/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1481	2	1	2	0.00
14/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1351	1	1	1	0.00
14/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1639	2	2	2	0.00
14/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1512	1	2	1	0.00
14/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1573	2	2	2	0.00
14/02/2012	R186 On 03-May-12			Bond Future	8.34	122.3833	121.9960	122.3833	28,058.00
14/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6703	7	7	7	0.00
14/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7061	7	7	7	0.00
14/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6350	7	6	7	0.00
14/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1053	1	1	1	2,250.00
14/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2050	2	2	2	750.00
14/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3499	4	3	4	0.00
14/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5662	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
14/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	1021	1	1	1	2,250.00
14/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	2033	2	2	2	750.00
14/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3409	3	3	3	0.00
14/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	824	1	1	1	0.00
14/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5335	5	5	5	0.00
14/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	661	1	1	1	0.00
14/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	739	1	1	1	0.00
14/02/2012	R186 On 02-August-12			Bond Future	8.41	118.9252	118.5358	118.9252	0.00
14/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6641	7	7	7	0.00
14/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6912	7	7	7	0.00
14/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6373	7	6	7	0.00
14/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4201	4	4	4	8,750.00
14/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6163	6	6	6	0.00
14/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2417	0	2	0	43.00
14/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6694	0	7	0	0.00
14/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2126	2	2	2	276.00
14/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8697	0	9	0	0.00
14/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3555	0	4	0	43.00
14/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3919	4	4	4	276.00
14/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9409	9	9	9	0.00
14/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3770	4	4	4	0.00
14/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5732	6	6	6	0.00
14/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3418	3	3	3	0.00
14/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3591	3	4	3	0.00
14/02/2012	R186 On 01-November-12			Bond Future	8.48	120.7705	120.3789	120.7705	0.00
14/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7338	8	7	8	0.00
14/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7592	8	8	8	0.00
14/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7089	7	7	7	0.00
14/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5123	5	5	5	0.00
14/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4745	5	5	5	0.00
14/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4930	5	5	5	0.00
14/02/2012	R186 On 07-February-13			Bond Future	8.55	117.5831	117.1809	117.5831	0.00
14/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6683	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
14/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6909	7	7	7	0.00
14/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6468	7	6	7	0.00
14/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7346	7	7	7	0.00
14/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6891	7	7	7	0.00
14/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7112	7	7	7	0.00
14/02/2012	R189 On 03-May-12			Bond Future	215.57	215.5809	215.5654	215.5809	0.00
14/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	565	1	1	1	0.00
14/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	615	1	1	1	0.00
14/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	515	1	1	1	0.00
14/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0813	252.0799	252.0813	1,005.00
14/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1080	1	1	1	0.00
14/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1030	1	1	1	0.00
14/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1130	1	1	1	0.00
14/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R201 On 03-May-12			Bond Future	6.19	109.5056	109.4238	109.5056	968.00
14/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3786	4	4	4	0.00
14/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3667	4	4	4	0.00
14/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3904	4	4	4	0.00
14/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	0.00
14/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
14/02/2012	R201 On 02-August-12			Bond Future	6.20	106.7389	106.6555	106.7389	0.00
14/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2969	3	3	3	0.00
14/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3068	3	3	3	0.00
14/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2871	3	3	3	0.00
14/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	103	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	83	0	0	0	0.00
14/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	92	0	0	0	0.00
14/02/2012	R201 On 01-November-12			Bond Future	6.19	108.3944	108.3093	108.3944	0.00
14/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1283	1	1	1	0.00
14/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1221	1	1	1	0.00
14/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1347	1	1	1	0.00
14/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	619	1	1	1	0.00
14/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	694	1	1	1	0.00
14/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	655	1	1	1	0.00
14/02/2012	R201 On 07-February-13			Bond Future	6.13	105.8751	105.7878	105.8751	0.00
14/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1076	1	1	1	0.00
14/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1026	1	1	1	0.00
14/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1127	1	1	1	0.00
14/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	825	1	1	1	0.00
14/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	901	1	1	1	0.00
14/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	863	1	1	1	0.00
14/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4794	187.4794	187.4794	36,952.00
14/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
14/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
14/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
14/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2	2	0.00
14/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	3	3	0.00
14/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	3	3	0.00
14/02/2012	R203 On 03-May-12			Bond Future	7.28	105.4330	105.4151	105.4330	3,536.00
14/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6339	6	6	6	0.00
14/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6543	7	7	7	0.00
14/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6134	6	6	6	0.00
14/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	565	1	1	1	4,200.00
14/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2622	3	3	3	0.00
14/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	819	1	1	1	1,400.00
14/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1522	2	2	2	0.00
14/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	781	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
14/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	340	0	0	0	4,200.00
14/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1422	1	1	1	0.00
14/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	18	0	0	0	0.00
14/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1848	2	2	2	0.00
14/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	12	0	0	0	0.00
14/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	15	0	0	0	0.00
14/02/2012	R203 On 02-August-12			Bond Future	7.35	107.0172	106.9958	107.0172	0.00
14/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5263	5	5	5	0.00
14/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5098	5	5	5	0.00
14/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5429	5	5	5	0.00
14/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	449	0	0	0	0.00
14/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	523	1	1	1	0.00
14/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	485	0	0	0	0.00
14/02/2012	R203 On 01-November-12			Bond Future	7.42	104.5154	104.4908	104.5154	0.00
14/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3088	3	3	3	0.00
14/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3212	3	3	3	0.00
14/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2967	3	3	3	0.00
14/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1839	2	2	2	0.00
14/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1681	2	2	2	0.00
14/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1758	2	2	2	0.00
14/02/2012	R203 On 07-February-13			Bond Future	7.49	106.3431	106.3198	106.3431	0.00
14/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1054	1	1	1	0.00
14/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1002	1	1	1	0.00
14/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1111	1	1	1	0.00
14/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4841	5	5	5	0.00
14/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5140	5	5	5	0.00
14/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4988	5	5	5	0.00
14/02/2012	R204 On 03-May-12			Bond Future	7.58	105.1744	105.2056	105.1744	3,150.00
14/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5961	6	6	6	0.00
14/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6192	6	6	6	0.00
14/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	321	0	0	0	550.00
14/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1859	2	2	2	0.00
14/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5732	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
14/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	82	0	0	0	0.00
14/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3368	3	3	3	0.00
14/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	954	1	1	1	550.00
14/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	58	0	0	0	0.00
14/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	69	0	0	0	0.00
14/02/2012	R204 On 02-August-12			Bond Future	7.65	102.7223	102.7525	102.7223	0.00
14/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5126	5	5	5	0.00
14/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5302	5	5	5	0.00
14/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4946	5	5	5	0.00
14/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1023	1	1	1	0.00
14/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	902	1	1	1	0.00
14/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	964	1	1	1	0.00
14/02/2012	R204 On 01-November-12			Bond Future	7.72	104.3144	104.3434	104.3144	0.00
14/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3657	4	4	4	0.00
14/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3517	4	4	4	0.00
14/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3799	4	4	4	0.00
14/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2219	2	2	2	0.00
14/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2414	2	2	2	0.00
14/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2315	2	2	2	0.00
14/02/2012	R204 On 07-February-13			Bond Future	7.79	102.1029	102.1308	102.1029	0.00
14/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3835	4	4	4	0.00
14/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3966	4	4	4	0.00
14/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3705	4	4	4	0.00
14/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2953	3	3	3	0.00
14/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2754	3	3	3	0.00
14/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2853	3	3	3	0.00
14/02/2012	R206 On 03-May-12			Bond Future	6.10	104.6122	104.5479	104.6122	300.00
14/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2216	2	2	2	0.00
14/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2293	2	2	2	0.00
14/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2138	2	2	2	0.00
14/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	0	0	0.00
14/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R206 On 03-May-12	7.50	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
14/02/2012	R206 On 02-August-12			Bond Future	6.11	102.4168	102.3508	102.4168	0.00
14/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1619	2	2	2	0.00
14/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1559	2	2	2	0.00
14/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1679	2	2	2	0.00
14/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	58	0	0	0	0.00
14/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	73	0	0	0	0.00
14/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	65	0	0	0	0.00
14/02/2012	R206 On 01-November-12			Bond Future	6.06	104.0055	103.9377	104.0055	0.00
14/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	456	0	0	0	0.00
14/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	486	1	0	1	0.00
14/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	429	0	0	0	0.00
14/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	558	1	1	1	0.00
14/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	500	0	1	0	0.00
14/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	527	0	1	0	0.00
14/02/2012	R206 On 07-February-13			Bond Future	5.90	102.0559	101.9869	102.0559	0.00
14/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	509	1	1	1	0.00
14/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	484	1	0	1	0.00
14/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	533	1	1	1	0.00
14/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	401	0	0	0	0.00
14/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	442	0	0	0	0.00
14/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	422	0	0	0	0.00
14/02/2012	R207 On 03-May-12			Bond Future	7.83	98.9681	98.9737	98.9681	24,905.00
14/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5181	5	5	5	0.00
14/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5415	5	5	5	0.00
14/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4946	5	5	5	0.00
14/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	656	1	1	1	2,400.00
14/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1048	1	1	1	800.00
14/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2046	2	2	2	0.00
14/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3175	3	3	3	0.00
14/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	575	1	1	1	2,400.00
14/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1081	1	1	1	800.00
14/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2036	2	2	2	0.00
14/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	219	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2783	3	3	3	0.00
14/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	166	0	0	0	0.00
14/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	192	0	0	0	0.00
14/02/2012	R207 On 02-August-12			Bond Future	7.91	96.8146	96.8146	96.8146	0.00
14/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5561	6	6	6	0.00
14/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5747	6	6	6	0.00
14/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5371	5	5	5	0.00
14/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1181	1	1	1	0.00
14/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1046	1	1	1	0.00
14/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1115	1	1	1	0.00
14/02/2012	R207 On 01-November-12			Bond Future	7.98	98.3140	98.3192	98.3140	0.00
14/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4052	4	4	4	0.00
14/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3902	4	4	4	0.00
14/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4203	4	4	4	0.00
14/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2511	3	3	3	0.00
14/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2727	3	3	3	0.00
14/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2618	3	3	3	0.00
14/02/2012	R207 On 07-February-13			Bond Future	8.05	96.3886	96.3937	96.3886	0.00
14/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4280	4	4	4	0.00
14/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4423	4	4	4	0.00
14/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4140	4	4	4	0.00
14/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3354	3	3	3	0.00
14/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3135	3	3	3	0.00
14/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3243	3	3	3	0.00
14/02/2012	R208 On 03-May-12			Bond Future	7.90	93.5663	93.4158	93.5663	9,194.00
14/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6430	7	6	7	0.00
14/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6686	7	7	7	0.00
14/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6176	6	6	6	0.00
14/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	673	1	1	1	3,000.00
14/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1080	1	1	1	1,000.00
14/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2122	2	2	2	0.00
14/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3308	3	3	3	0.00
14/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	675	1	1	1	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1250	1	1	1	1,000.00
14/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2317	2	2	2	0.00
14/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	148	0	0	0	0.00
14/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3142	3	3	3	0.00
14/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	108	0	0	0	0.00
14/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	127	0	0	0	0.00
14/02/2012	R208 On 02-August-12			Bond Future	7.98	94.9687	94.8160	94.9687	0.00
14/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5708	6	6	6	0.00
14/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5507	6	6	6	0.00
14/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5911	6	6	6	0.00
14/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1226	1	1	1	0.00
14/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1373	1	1	1	0.00
14/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1298	1	1	1	0.00
14/02/2012	R208 On 01-November-12			Bond Future	8.04	93.0443	92.8896	93.0443	0.00
14/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4213	4	4	4	0.00
14/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4374	4	4	4	0.00
14/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4055	4	4	4	0.00
14/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3162	3	3	3	0.00
14/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2917	3	3	3	0.00
14/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3038	3	3	3	0.00
14/02/2012	R208 On 07-February-13			Bond Future	8.11	94.6758	94.5140	94.6758	0.00
14/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3801	4	4	4	0.00
14/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3667	4	4	4	0.00
14/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3940	4	4	4	0.00
14/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4270	4	4	4	0.00
14/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4559	4	5	4	0.00
14/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4411	4	4	4	0.00
14/02/2012	R209 On 03-May-12			Bond Future	8.85	75.6068	75.0080	75.6068	2,042.00
14/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3023	3	3	3	0.00
14/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3250	4	3	4	0.00
14/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2803	3	3	3	0.00
14/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1672	1	2	1	0.00
14/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1825	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1988	2	2	2	0.00
14/02/2012	R209 On 02-August-12			Bond Future	8.91	76.7413	76.1265	76.7413	0.00
14/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5783	6	6	6	0.00
14/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6001	6	6	6	0.00
14/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5568	6	6	6	0.00
14/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3386	3	3	3	0.00
14/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	3088	3	3	3	0.00
14/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3234	3	3	3	0.00
14/02/2012	R209 On 01-November-12			Bond Future	8.97	74.7847	74.1619	74.7847	0.00
14/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5499	6	5	6	0.00
14/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5309	6	5	6	0.00
14/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5692	6	6	6	0.00
14/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	5115	5	5	5	0.00
14/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5493	5	5	5	0.00
14/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5301	5	5	5	0.00
14/02/2012	R209 On 07-February-13			Bond Future	9.04	76.0959	75.4651	76.0959	0.00
14/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6168	7	6	7	0.00
14/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6355	7	6	7	0.00
14/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5982	6	6	6	0.00
14/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6636	6	7	6	0.00
14/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6249	6	6	6	0.00
14/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6441	6	6	6	0.00
14/02/2012	R210 On 03-May-12			Bond Future	139.15	139.1549	139.1549	139.1549	820.00
14/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	155	0	0	0	0.00
14/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	205	0	0	0	0.00
14/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	105	0	0	0	0.00
14/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R211 On 03-May-12			Bond Future	118.43	118.4921	118.4318	118.4921	480.00
14/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	232	0	0	0	0.00
14/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	182	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	282	0	0	0	0.00
14/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5613	115.5606	115.5613	2,827.00
14/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	261	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	311	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	211	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R213 On 03-May-12			Bond Future	8.77	85.4778	85.1561	85.4778	785.00
14/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4731	5	5	5	0.00
14/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4458	5	4	5	0.00
14/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5010	5	5	5	0.00
14/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	902	1	1	1	0.00
14/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1098	1	1	1	0.00
14/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	996	1	1	1	0.00
14/02/2012	R213 On 02-August-12			Bond Future	8.84	86.7573	86.4322	86.7573	0.00
14/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6206	6	6	6	0.00
14/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6438	7	6	7	0.00
14/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5978	6	6	6	0.00
14/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3172	3	3	3	0.00
14/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2886	3	3	3	0.00
14/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	3026	3	3	3	0.00
14/02/2012	R213 On 01-November-12			Bond Future	8.90	84.5674	84.2309	84.5674	0.00
14/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5817	6	6	6	0.00
14/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6020	6	6	6	0.00
14/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5617	6	6	6	0.00
14/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5259	5	5	5	0.00
14/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4893	5	5	5	0.00
14/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5073	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
14/02/2012	R213 On 07-February-13			Bond Future	8.97	86.0473	85.7079	86.0473	0.00
14/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6432	7	6	7	0.00
14/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6628	7	7	7	0.00
14/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6238	6	6	6	0.00
14/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6415	6	6	6	0.00
14/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	6039	6	6	6	0.00
14/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6225	6	6	6	0.00
15/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	AL7T On 03-May-12			Index Future	423.80	423.4490	423.7970	423.4490	16.00
15/02/2012	AL7T On 02-August-12			Index Future	430.14	429.7930	430.1410	429.7930	0.00
15/02/2012	ALBI On 03-May-12			Index Future	385.55	385.2200	385.5520	385.2200	906.00
15/02/2012	ALBI On 02-August-12			Index Future	391.32	390.9920	391.3240	390.9920	118.00
15/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0848	0.0802	0.0848	0.00
15/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1645	0.1695	0.1645	100,000.00
15/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0270	0.0228	0.0270	12,500.00
15/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.0751	0.0796	0.0751	12,987.00
15/02/2012	CAAW On 20-April-12			Any day expiry	7.79	7.8070	7.7891	7.8070	0.00
15/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	118	0	0	0	0.00
15/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	131	0	0	0	0.00
15/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	108	0	0	0	0.00
15/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	469	0	0	0	0.00
15/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	392	0	0	0	0.00
15/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	429	0	0	0	0.00
15/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0755	0.0716	0.0755	12,500.00
15/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0778	0.0748	0.0778	12,500.00
15/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0893	0.0870	0.0893	5,670.00
15/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	DAAA On 29-March-12			Any day expiry	7.76	7.7824	7.7646	7.7824	0.00
15/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	125	0	0	0	0.00
15/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	110	0	0	0	0.00
15/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	141	0	0	0	0.00
15/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	226	0	0	0	0.00
15/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	295	0	0	0	0.00
15/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	260	0	0	0	0.00
15/02/2012	GOVI On 03-May-12			GOVI	386.53	386.2210	386.5320	386.2210	181.00
15/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	45320	4	5	4	0.00
15/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	45220	4	5	4	0.00
15/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	45420	4	5	4	0.00
15/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 02-August-12			GOVI	392.32	392.0070	392.3180	392.0070	0.00
15/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	23180	2	2	2	0.00
15/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	23080	2	2	2	0.00
15/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	23280	2	2	2	0.00
15/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
15/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2012	IGOV On 03-May-12			Index Future	169.87	169.9060	169.8680	169.9060	514.00
15/02/2012	IGOV On 02-August-12			Index Future	172.41	172.4520	172.4100	172.4520	0.00
15/02/2012	ILBI On 03-May-12			Index Future	461.08	461.0820	461.0820	461.0820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6520	469.6520	469.6520	152.00
15/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
15/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
15/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
15/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
15/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	2,890.00
15/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
15/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.72	94.2700	94.2800	94.2700	44,760.00
15/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.84	94.1400	94.1600	94.1400	940.00
15/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	790.00
15/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.11	93.8200	93.8900	93.8200	1,250.00
15/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.6500	93.6600	93.6500	1,700.00
15/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.53	93.4600	93.4700	93.4600	1,500.00
15/02/2012	R157 On 03-May-12			Bond Future	6.67	122.1611	122.1744	122.1611	10,835.00
15/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5113	5	5	5	0.00
15/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5270	5	5	5	0.00
15/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4956	5	5	5	0.00
15/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	844	1	1	1	0.00
15/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	202	0	0	0	1,500.00
15/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	448	0	0	0	0.00
15/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1022	1	1	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	585	1	1	1	1,500.00
15/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	0	0	0.00
15/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1617	2	2	2	0.00
15/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
15/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	0	0	0.00
15/02/2012	R157 On 02-August-12			Bond Future	6.73	123.9945	124.0038	123.9945	0.00
15/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4017	4	4	4	0.00
15/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4148	4	4	4	0.00
15/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3887	4	4	4	0.00
15/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	194	0	0	0	0.00
15/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	159	0	0	0	0.00
15/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	176	0	0	0	0.00
15/02/2012	R157 On 01-November-12			Bond Future	6.77	119.1069	119.1211	119.1069	0.00
15/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1774	2	2	2	0.00
15/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1690	2	2	2	0.00
15/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1858	2	2	2	0.00
15/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1079	1	1	1	0.00
15/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1193	1	1	1	0.00
15/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1136	1	1	1	0.00
15/02/2012	R157 On 07-February-13			Bond Future	6.81	121.1914	121.1991	121.1914	0.00
15/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1430	1	1	1	0.00
15/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1497	1	1	1	0.00
15/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1367	1	1	1	0.00
15/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1647	2	2	2	0.00
15/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1520	2	2	2	0.00
15/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1581	2	2	2	0.00
15/02/2012	R186 On 03-May-12			Bond Future	8.32	121.9960	122.2225	121.9960	28,056.00
15/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6857	7	7	7	0.00
15/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7221	7	7	7	0.00
15/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6499	6	6	6	0.00
15/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1076	1	1	1	2,250.00
15/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5798	6	6	6	0.00
15/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2104	2	2	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3590	3	4	3	0.00
15/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1897	2	2	2	750.00
15/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	930	1	1	1	2,250.00
15/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3236	3	3	3	0.00
15/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	747	1	1	1	0.00
15/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5132	5	5	5	0.00
15/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	595	1	1	1	0.00
15/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	666	1	1	1	0.00
15/02/2012	R186 On 02-August-12			Bond Future	8.39	118.5358	118.7581	118.5358	0.00
15/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6734	7	7	7	0.00
15/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7009	7	7	7	0.00
15/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6463	6	6	6	0.00
15/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4282	4	4	4	8,750.00
15/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6250	6	6	6	0.00
15/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2468	2	2	2	43.00
15/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6788	7	7	7	0.00
15/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2171	2	2	2	276.00
15/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8526	9	9	9	0.00
15/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3427	4	3	4	43.00
15/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3783	4	4	4	276.00
15/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9231	9	9	9	0.00
15/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3637	4	4	4	0.00
15/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5591	6	6	6	0.00
15/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3292	3	3	3	0.00
15/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3462	4	3	4	0.00
15/02/2012	R186 On 01-November-12			Bond Future	8.46	120.3789	120.6063	120.3789	0.00
15/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7434	7	7	7	0.00
15/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7690	8	8	8	0.00
15/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7181	7	7	7	0.00
15/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4988	5	5	5	0.00
15/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4615	5	5	5	0.00
15/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4799	5	5	5	0.00
15/02/2012	R186 On 07-February-13			Bond Future	8.52	117.1809	117.4130	117.1809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6846	7	7	7	0.00
15/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7074	7	7	7	0.00
15/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6628	6	7	6	0.00
15/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7274	7	7	7	0.00
15/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6824	7	7	7	0.00
15/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7043	7	7	7	0.00
15/02/2012	R189 On 03-May-12			Bond Future	215.52	215.5654	215.5185	215.5654	0.00
15/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	519	1	1	1	0.00
15/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	469	1	0	1	0.00
15/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	569	1	1	1	0.00
15/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0799	252.0757	252.0799	1,005.00
15/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1076	1	1	1	0.00
15/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1026	1	1	1	0.00
15/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1126	1	1	1	0.00
15/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R201 On 03-May-12			Bond Future	6.19	109.4238	109.4287	109.4238	968.00
15/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3791	4	4	4	0.00
15/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3909	4	4	4	0.00
15/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3672	4	4	4	0.00
15/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	0.00
15/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
15/02/2012	R201 On 02-August-12			Bond Future	6.20	106.6555	106.6600	106.6555	0.00
15/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2968	3	3	3	0.00
15/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3068	3	3	3	0.00
15/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2870	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	97	0	0	0	0.00
15/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	78	0	0	0	0.00
15/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	87	0	0	0	0.00
15/02/2012	R201 On 01-November-12			Bond Future	6.19	108.3093	108.3154	108.3093	0.00
15/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1289	1	1	1	0.00
15/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1226	1	1	1	0.00
15/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1353	1	1	1	0.00
15/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	619	1	1	1	0.00
15/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	693	1	1	1	0.00
15/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	655	1	1	1	0.00
15/02/2012	R201 On 07-February-13			Bond Future	6.13	105.7878	105.7896	105.7878	0.00
15/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1068	1	1	1	0.00
15/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1019	1	1	1	0.00
15/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1118	1	1	1	0.00
15/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	814	1	1	1	0.00
15/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	893	1	1	1	0.00
15/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	853	1	1	1	0.00
15/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4794	187.4792	187.4794	36,952.00
15/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
15/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
15/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
15/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2	2	0.00
15/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	3	3	0.00
15/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	3	3	0.00
15/02/2012	R203 On 03-May-12			Bond Future	7.25	105.4151	105.5497	105.4151	3,536.00
15/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6470	6	6	6	0.00
15/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6675	7	7	7	0.00
15/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6264	6	6	6	0.00
15/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	588	1	1	1	4,200.00
15/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	853	1	1	1	1,400.00
15/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1582	2	2	2	0.00
15/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2713	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	297	0	0	0	4,200.00
15/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	707	1	1	1	1,400.00
15/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1321	1	1	1	0.00
15/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	13	0	0	0	0.00
15/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1736	2	2	2	0.00
15/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	9	0	0	0	0.00
15/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	11	0	0	0	0.00
15/02/2012	R203 On 02-August-12			Bond Future	7.32	106.9958	107.1289	106.9958	0.00
15/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5373	5	5	5	0.00
15/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5207	5	5	5	0.00
15/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5541	5	6	5	0.00
15/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	428	0	0	0	0.00
15/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	499	1	0	1	0.00
15/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	462	0	0	0	0.00
15/02/2012	R203 On 01-November-12			Bond Future	7.39	104.4908	104.6303	104.4908	0.00
15/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3168	3	3	3	0.00
15/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3294	3	3	3	0.00
15/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3045	3	3	3	0.00
15/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1778	2	2	2	0.00
15/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1623	2	2	2	0.00
15/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1699	2	2	2	0.00
15/02/2012	R203 On 07-February-13			Bond Future	7.45	106.3198	106.4561	106.3198	0.00
15/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1096	1	1	1	0.00
15/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1043	1	1	1	0.00
15/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1156	1	1	1	0.00
15/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4750	5	5	5	0.00
15/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5044	5	5	5	0.00
15/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4893	5	5	5	0.00
15/02/2012	R204 On 03-May-12			Bond Future	7.56	105.2056	105.2733	105.2056	3,150.00
15/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6019	6	6	6	0.00
15/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6250	6	6	6	0.00
15/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5788	6	6	6	0.00
15/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	312	0	0	0	550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1872	2	2	2	0.00
15/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	899	1	1	1	550.00
15/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	70	0	0	0	0.00
15/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3291	3	3	3	0.00
15/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	49	0	0	0	0.00
15/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	59	0	0	0	0.00
15/02/2012	R204 On 02-August-12			Bond Future	7.64	102.7525	102.8228	102.7525	0.00
15/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5149	5	5	5	0.00
15/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5332	5	5	5	0.00
15/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4967	5	5	5	0.00
15/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	973	1	1	1	0.00
15/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	861	1	1	1	0.00
15/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	916	1	1	1	0.00
15/02/2012	R204 On 01-November-12			Bond Future	7.71	104.3434	104.4211	104.3434	0.00
15/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3693	4	4	4	0.00
15/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3554	4	4	4	0.00
15/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3836	4	4	4	0.00
15/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2179	2	2	2	0.00
15/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2374	2	2	2	0.00
15/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2274	2	2	2	0.00
15/02/2012	R204 On 07-February-13			Bond Future	7.77	102.1308	102.2008	102.1308	0.00
15/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3874	4	4	4	0.00
15/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4007	4	4	4	0.00
15/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3743	4	4	4	0.00
15/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2922	3	3	3	0.00
15/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2725	3	3	3	0.00
15/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2822	3	3	3	0.00
15/02/2012	R206 On 03-May-12			Bond Future	6.10	104.5479	104.5431	104.5479	300.00
15/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2211	2	2	2	0.00
15/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2133	2	2	2	0.00
15/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2289	2	2	2	0.00
15/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
15/02/2012	R206 On 03-May-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
15/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
15/02/2012	R206 On 02-August-12			Bond Future	6.11	102.3508	102.3440	102.3508	0.00
15/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1609	2	2	2	0.00
15/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1550	2	2	2	0.00
15/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1670	2	2	2	0.00
15/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	56	0	0	0	0.00
15/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	70	0	0	0	0.00
15/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	62	0	0	0	0.00
15/02/2012	R206 On 01-November-12			Bond Future	6.07	103.9377	103.9343	103.9377	0.00
15/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	461	0	0	0	0.00
15/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	490	0	0	0	0.00
15/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	433	0	0	0	0.00
15/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	565	1	1	1	0.00
15/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	507	1	1	1	0.00
15/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	536	1	1	1	0.00
15/02/2012	R206 On 07-February-13			Bond Future	5.91	101.9869	101.9788	101.9869	0.00
15/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	500	1	1	1	0.00
15/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	476	0	0	0	0.00
15/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	524	1	1	1	0.00
15/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	400	0	0	0	0.00
15/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	442	0	0	0	0.00
15/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	421	0	0	0	0.00
15/02/2012	R207 On 03-May-12			Bond Future	7.80	98.9737	99.1357	98.9737	24,915.00
15/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5313	5	5	5	0.00
15/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5551	5	6	5	0.00
15/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5075	5	5	5	0.00
15/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	675	1	1	1	2,400.00
15/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3272	3	3	3	0.00
15/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1083	1	1	1	800.00
15/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2113	2	2	2	0.00
15/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	986	1	1	1	800.00
15/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	510	1	1	1	2,400.00
15/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1909	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	186	0	0	0	0.00
15/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2640	3	3	3	0.00
15/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	140	0	0	0	0.00
15/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	162	0	0	0	0.00
15/02/2012	R207 On 02-August-12			Bond Future	7.88	96.8146	96.9773	96.8146	0.00
15/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5650	6	6	6	0.00
15/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5845	6	6	6	0.00
15/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5457	5	5	5	0.00
15/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1104	1	1	1	0.00
15/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	982	1	1	1	0.00
15/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1041	1	1	1	0.00
15/02/2012	R207 On 01-November-12			Bond Future	7.94	98.3192	98.4878	98.3192	0.00
15/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4148	4	4	4	0.00
15/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3997	4	4	4	0.00
15/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4303	4	4	4	0.00
15/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2443	3	2	3	0.00
15/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2653	3	3	3	0.00
15/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2546	3	3	3	0.00
15/02/2012	R207 On 07-February-13			Bond Future	8.01	96.3937	96.5620	96.3937	0.00
15/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4378	4	4	4	0.00
15/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4523	4	5	4	0.00
15/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4236	4	4	4	0.00
15/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3282	3	3	3	0.00
15/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3066	3	3	3	0.00
15/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3172	3	3	3	0.00
15/02/2012	R208 On 03-May-12			Bond Future	7.89	93.4158	93.4940	93.4158	9,194.00
15/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6494	6	6	6	0.00
15/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6751	7	7	7	0.00
15/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6235	6	6	6	0.00
15/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	650	1	1	1	3,000.00
15/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3314	3	3	3	0.00
15/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1059	1	1	1	1,000.00
15/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2105	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1154	1	1	1	1,000.00
15/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	603	1	1	1	3,000.00
15/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2217	2	2	2	0.00
15/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	129	0	0	0	0.00
15/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3041	3	3	3	0.00
15/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	95	0	0	0	0.00
15/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	113	0	0	0	0.00
15/02/2012	R208 On 02-August-12			Bond Future	7.96	94.8160	94.8982	94.8160	0.00
15/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5772	6	6	6	0.00
15/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5570	6	6	6	0.00
15/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5976	6	6	6	0.00
15/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1209	1	1	1	0.00
15/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1354	1	1	1	0.00
15/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1280	1	1	1	0.00
15/02/2012	R208 On 01-November-12			Bond Future	8.03	92.8896	92.9755	92.8896	0.00
15/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4271	4	4	4	0.00
15/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4433	4	4	4	0.00
15/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4112	4	4	4	0.00
15/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3133	3	3	3	0.00
15/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2891	3	3	3	0.00
15/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3010	3	3	3	0.00
15/02/2012	R208 On 07-February-13			Bond Future	8.10	94.5140	94.5920	94.5140	0.00
15/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3853	4	4	4	0.00
15/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3718	4	4	4	0.00
15/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3993	4	4	4	0.00
15/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4245	4	4	4	0.00
15/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4531	5	5	5	0.00
15/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4385	4	4	4	0.00
15/02/2012	R209 On 03-May-12			Bond Future	8.80	75.0080	75.3458	75.0080	2,042.00
15/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3185	3	3	3	0.00
15/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3421	3	3	3	0.00
15/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2956	3	3	3	0.00
15/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1803	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1505	2	2	2	0.00
15/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1649	2	2	2	0.00
15/02/2012	R209 On 02-August-12			Bond Future	8.87	76.1265	76.4757	76.1265	0.00
15/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5958	6	6	6	0.00
15/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6181	6	6	6	0.00
15/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5737	6	6	6	0.00
15/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3206	3	3	3	0.00
15/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2919	3	3	3	0.00
15/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3060	3	3	3	0.00
15/02/2012	R209 On 01-November-12			Bond Future	8.93	74.1619	74.5146	74.1619	0.00
15/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5649	5	6	5	0.00
15/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5460	5	5	5	0.00
15/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5846	6	6	6	0.00
15/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4916	5	5	5	0.00
15/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5291	5	5	5	0.00
15/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5098	5	5	5	0.00
15/02/2012	R209 On 07-February-13			Bond Future	8.99	75.4651	75.8213	75.4651	0.00
15/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6312	6	6	6	0.00
15/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6503	6	7	6	0.00
15/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6129	6	6	6	0.00
15/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6427	7	6	7	0.00
15/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6041	6	6	6	0.00
15/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6228	6	6	6	0.00
15/02/2012	R210 On 03-May-12			Bond Future	139.25	139.1549	139.2466	139.1549	820.00
15/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	247	0	0	0	0.00
15/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	297	0	0	0	0.00
15/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	197	0	0	0	0.00
15/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R211 On 03-May-12			Bond Future	118.42	118.4318	118.4171	118.4318	480.00
15/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	217	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	167	0	0	0	0.00
15/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	267	0	0	0	0.00
15/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5606	115.5583	115.5606	2,827.00
15/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	258	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	308	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	208	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R213 On 03-May-12			Bond Future	8.74	85.1561	85.3489	85.1561	785.00
15/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4842	5	5	5	0.00
15/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4563	4	5	4	0.00
15/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5126	5	5	5	0.00
15/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	825	1	1	1	0.00
15/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1011	1	1	1	0.00
15/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	914	1	1	1	0.00
15/02/2012	R213 On 02-August-12			Bond Future	8.81	86.4322	86.6223	86.4322	0.00
15/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6344	6	6	6	0.00
15/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6578	6	7	6	0.00
15/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6114	6	6	6	0.00
15/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3118	3	3	3	0.00
15/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2836	3	3	3	0.00
15/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2974	3	3	3	0.00
15/02/2012	R213 On 01-November-12			Bond Future	8.88	84.2309	84.4263	84.2309	0.00
15/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5887	6	6	6	0.00
15/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6092	6	6	6	0.00
15/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5690	6	6	6	0.00
15/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5137	5	5	5	0.00
15/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4769	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
15/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4948	5	5	5	0.00
15/02/2012	R213 On 07-February-13			Bond Future	8.95	85.7079	85.9005	85.7079	0.00
15/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6494	6	6	6	0.00
15/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6692	7	7	7	0.00
15/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6305	6	6	6	0.00
15/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6290	6	6	6	0.00
15/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5910	6	6	6	0.00
15/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6094	6	6	6	0.00
16/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	AL7T On 03-May-12			Index Future	422.72	423.7970	422.7220	423.7970	16.00
16/02/2012	AL7T On 02-August-12			Index Future	429.04	430.1410	429.0440	430.1410	0.00
16/02/2012	ALBI On 03-May-12			Index Future	384.76	385.5520	384.7630	385.5520	906.00
16/02/2012	ALBI On 02-August-12			Index Future	390.52	391.3240	390.5170	391.3240	118.00
16/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C207 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
16/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CAAN On 30-March-12			Can-Do Future	0.11	0.0802	0.1053	0.0802	0.00
16/02/2012	CAAO On 30-March-12			Can-Do Future	0.14	0.1695	0.1371	0.1695	100,000.00
16/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0228	0.0419	0.0228	12,500.00
16/02/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0796	0.0399	0.0796	12,987.00
16/02/2012	CAAW On 20-April-12			Any day expiry	7.90	7.7891	7.8950	7.7891	0.00
16/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	152	0	0	0	0.00
16/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	167	0	0	0	0.00
16/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	138	0	0	0	0.00
16/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	393	0	0	0	0.00
16/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	322	0	0	0	0.00
16/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	357	0	0	0	0.00
16/02/2012	CAAX On 30-March-12			Can-Do Future	0.09	0.0716	0.0883	0.0716	12,500.00
16/02/2012	CAAY On 30-April-12			Can-Do Future	0.09	0.0748	0.0880	0.0748	12,500.00
16/02/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0870	0.1039	0.0870	5,670.00
16/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	DAAA On 29-March-12			Any day expiry	7.87	7.7646	7.8701	7.7646	0.00
16/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	168	0	0	0	0.00
16/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	149	0	0	0	0.00
16/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	189	0	0	0	0.00
16/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	169	0	0	0	0.00
16/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	229	0	0	0	0.00
16/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	198	0	0	0	0.00
16/02/2012	GOVI On 03-May-12			GOVI	385.77	386.5320	385.7690	386.5320	181.00
16/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	37690	5	4	5	0.00
16/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	37590	5	4	5	0.00
16/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	37790	5	4	5	0.00
16/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 02-August-12			GOVI	391.54	392.3180	391.5390	392.3180	0.00
16/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	15390	2	2	2	0.00
16/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	15490	2	2	2	0.00
16/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	15290	2	2	2	0.00
16/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
16/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2012	IGOV On 03-May-12			Index Future	169.87	169.8680	169.8660	169.8680	514.00
16/02/2012	IGOV On 02-August-12			Index Future	172.41	172.4100	172.4060	172.4100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	ILBI On 03-May-12			Index Future	461.08	461.0820	461.0820	461.0820	0.00
16/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6520	469.6520	469.6520	152.00
16/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
16/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
16/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	0.00
16/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3600	94.3500	94.3600	2,890.00
16/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3400	94.3200	94.3400	0.00
16/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	5.6900	94.2800	5.6900	0.00
16/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2800	94.2500	94.2800	44,760.00
16/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.89	94.1600	94.1100	94.1600	940.00
16/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9900	93.9500	93.9900	790.00
16/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.23	93.8900	93.7700	93.8900	1,250.00
16/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.42	93.6600	93.5800	93.6600	1,700.00
16/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.61	93.4700	93.3900	93.4700	1,500.00
16/02/2012	R157 On 03-May-12			Bond Future	6.73	122.1744	121.9981	122.1744	10,835.00
16/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4937	5	5	5	0.00
16/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5094	5	5	5	0.00
16/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4780	5	5	5	0.00
16/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	744	1	1	1	0.00
16/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	165	0	0	0	1,500.00
16/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	381	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1132	1	1	1	1,500.00
16/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	661	1	1	1	1,500.00
16/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	0	0	0.00
16/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1757	2	2	2	0.00
16/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	0	0	0.00
16/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	0	0	0.00
16/02/2012	R157 On 02-August-12			Bond Future	6.79	124.0038	123.8222	124.0038	0.00
16/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3854	4	4	4	0.00
16/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3726	4	4	4	0.00
16/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3984	4	4	4	0.00
16/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	177	0	0	0	0.00
16/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	214	0	0	0	0.00
16/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	195	0	0	0	0.00
16/02/2012	R157 On 01-November-12			Bond Future	6.84	119.1211	118.9371	119.1211	0.00
16/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1667	2	2	2	0.00
16/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1586	2	2	2	0.00
16/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1748	2	2	2	0.00
16/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1153	1	1	1	0.00
16/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1273	1	1	1	0.00
16/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1213	1	1	1	0.00
16/02/2012	R157 On 07-February-13			Bond Future	6.88	121.1991	121.0121	121.1991	0.00
16/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1338	1	1	1	0.00
16/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1402	1	1	1	0.00
16/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1277	1	1	1	0.00
16/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1744	2	2	2	0.00
16/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1612	2	2	2	0.00
16/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1676	2	2	2	0.00
16/02/2012	R186 On 03-May-12			Bond Future	8.36	122.2225	121.8360	122.2225	28,056.00
16/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6529	7	7	7	0.00
16/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6887	7	7	7	0.00
16/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6176	6	6	6	0.00
16/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	960	1	1	1	2,250.00
16/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5489	6	5	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
16/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1921	2	2	2	750.00
16/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3342	4	3	4	0.00
16/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	2036	2	2	2	750.00
16/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	1008	1	1	1	2,250.00
16/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3440	3	3	3	0.00
16/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	810	1	1	1	0.00
16/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5402	5	5	5	0.00
16/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	647	1	1	1	0.00
16/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	725	1	1	1	0.00
16/02/2012	R186 On 02-August-12			Bond Future	8.43	118.7581	118.3694	118.7581	0.00
16/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6479	7	6	7	0.00
16/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6749	7	7	7	0.00
16/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4084	4	4	4	8,750.00
16/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6005	6	6	6	0.00
16/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6214	6	6	6	0.00
16/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2045	2	2	2	276.00
16/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2330	2	2	2	43.00
16/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6533	7	7	7	0.00
16/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3560	3	4	3	43.00
16/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8777	9	9	9	0.00
16/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3777	4	4	4	0.00
16/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5782	6	6	6	0.00
16/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3927	4	4	4	276.00
16/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9494	9	9	9	0.00
16/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3421	3	3	3	0.00
16/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3595	3	4	3	0.00
16/02/2012	R186 On 01-November-12			Bond Future	8.50	120.6063	120.2155	120.6063	0.00
16/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7192	7	7	7	0.00
16/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7444	8	7	8	0.00
16/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6943	7	7	7	0.00
16/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5141	5	5	5	0.00
16/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4760	5	5	5	0.00
16/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4948	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R186 On 07-February-13			Bond Future	8.57	117.4130	117.0117	117.4130	0.00
16/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6627	7	7	7	0.00
16/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6851	7	7	7	0.00
16/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6413	7	6	7	0.00
16/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7461	7	7	7	0.00
16/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	7002	7	7	7	0.00
16/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7225	7	7	7	0.00
16/02/2012	R189 On 03-May-12			Bond Future	215.50	215.5185	215.5019	215.5185	0.00
16/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	502	1	1	1	0.00
16/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	452	0	0	0	0.00
16/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	552	1	1	1	0.00
16/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R197 On 03-May-12			Bond Future	252.07	252.0757	252.0732	252.0757	1,005.00
16/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1073	1	1	1	0.00
16/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1023	1	1	1	0.00
16/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1123	1	1	1	0.00
16/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R201 On 03-May-12			Bond Future	6.17	109.4287	109.4708	109.4287	968.00
16/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3833	4	4	4	0.00
16/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3951	4	4	4	0.00
16/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3714	4	4	4	0.00
16/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	0.00
16/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
16/02/2012	R201 On 02-August-12			Bond Future	6.18	106.6600	106.7005	106.6600	0.00
16/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3005	3	3	3	0.00
16/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2906	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
16/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3104	3	3	3	0.00
16/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	73	0	0	0	0.00
16/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	93	0	0	0	0.00
16/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	83	0	0	0	0.00
16/02/2012	R201 On 01-November-12			Bond Future	6.17	108.3154	108.3579	108.3154	0.00
16/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1313	1	1	1	0.00
16/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1250	1	1	1	0.00
16/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1378	1	1	1	0.00
16/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	601	1	1	1	0.00
16/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	674	1	1	1	0.00
16/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	637	1	1	1	0.00
16/02/2012	R201 On 07-February-13			Bond Future	6.11	105.7896	105.8306	105.7896	0.00
16/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1089	1	1	1	0.00
16/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1040	1	1	1	0.00
16/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1139	1	1	1	0.00
16/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	794	1	1	1	0.00
16/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	873	1	1	1	0.00
16/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	833	1	1	1	0.00
16/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4792	187.4783	187.4792	36,952.00
16/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
16/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
16/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
16/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2472	2	2	2	0.00
16/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2572	3	3	3	0.00
16/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2522	3	3	3	0.00
16/02/2012	R203 On 03-May-12			Bond Future	7.29	105.5497	105.3882	105.5497	3,536.00
16/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6309	6	6	6	0.00
16/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6514	7	7	7	0.00
16/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6105	6	6	6	0.00
16/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	529	1	1	1	4,200.00
16/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	778	1	1	1	1,400.00
16/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1475	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2578	3	3	3	0.00
16/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	323	0	0	0	4,200.00
16/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	761	1	1	1	1,400.00
16/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1408	1	1	1	0.00
16/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	16	0	0	0	0.00
16/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1839	2	2	2	0.00
16/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	10	0	0	0	0.00
16/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	12	0	0	0	0.00
16/02/2012	R203 On 02-August-12			Bond Future	7.36	107.1289	106.9657	107.1289	0.00
16/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5234	5	5	5	0.00
16/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5400	6	5	6	0.00
16/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5069	5	5	5	0.00
16/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	524	0	1	0	0.00
16/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	450	0	0	0	0.00
16/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	486	0	0	0	0.00
16/02/2012	R203 On 01-November-12			Bond Future	7.43	104.6303	104.4621	104.6303	0.00
16/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3062	3	3	3	0.00
16/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3186	3	3	3	0.00
16/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2941	3	3	3	0.00
16/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1842	2	2	2	0.00
16/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1683	2	2	2	0.00
16/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1761	2	2	2	0.00
16/02/2012	R203 On 07-February-13			Bond Future	7.50	106.4561	106.2848	106.4561	0.00
16/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1045	1	1	1	0.00
16/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	994	1	1	1	0.00
16/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1102	1	1	1	0.00
16/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4867	5	5	5	0.00
16/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5167	5	5	5	0.00
16/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5014	5	5	5	0.00
16/02/2012	R204 On 03-May-12			Bond Future	7.59	105.2733	105.1172	105.2733	3,150.00
16/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5867	6	6	6	0.00
16/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6098	6	6	6	0.00
16/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5637	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
16/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	279	0	0	0	550.00
16/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1769	2	2	2	0.00
16/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	952	1	1	1	550.00
16/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	75	0	0	0	0.00
16/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3414	3	3	3	0.00
16/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	53	0	0	0	0.00
16/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	63	0	0	0	0.00
16/02/2012	R204 On 02-August-12			Bond Future	7.67	102.8228	102.6620	102.8228	0.00
16/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5021	5	5	5	0.00
16/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4841	5	5	5	0.00
16/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5203	5	5	5	0.00
16/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	893	1	1	1	0.00
16/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1008	1	1	1	0.00
16/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	949	1	1	1	0.00
16/02/2012	R204 On 01-November-12			Bond Future	7.74	104.4211	104.2562	104.4211	0.00
16/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3591	4	4	4	0.00
16/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3453	4	3	4	0.00
16/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3732	4	4	4	0.00
16/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2239	2	2	2	0.00
16/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2437	2	2	2	0.00
16/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2337	2	2	2	0.00
16/02/2012	R204 On 07-February-13			Bond Future	7.81	102.2008	102.0330	102.2008	0.00
16/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3775	4	4	4	0.00
16/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3906	4	4	4	0.00
16/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3646	4	4	4	0.00
16/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2992	3	3	3	0.00
16/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2792	3	3	3	0.00
16/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2891	3	3	3	0.00
16/02/2012	R206 On 03-May-12			Bond Future	6.08	104.5431	104.5801	104.5431	300.00
16/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2248	2	2	2	0.00
16/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2170	2	2	2	0.00
16/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2326	2	2	2	0.00
16/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	0	0	0.00
16/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
16/02/2012	R206 On 02-August-12			Bond Future	6.09	102.3440	102.3811	102.3440	0.00
16/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1642	2	2	2	0.00
16/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1703	2	2	2	0.00
16/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1582	2	2	2	0.00
16/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	65	0	0	0	0.00
16/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	52	0	0	0	0.00
16/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	58	0	0	0	0.00
16/02/2012	R206 On 01-November-12			Bond Future	6.03	103.9343	103.9710	103.9343	0.00
16/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	478	0	0	0	0.00
16/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	507	0	1	0	0.00
16/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	449	0	0	0	0.00
16/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	544	1	1	1	0.00
16/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	487	1	0	1	0.00
16/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	516	1	1	1	0.00
16/02/2012	R206 On 07-February-13			Bond Future	5.87	101.9788	102.0156	101.9788	0.00
16/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	519	1	1	1	0.00
16/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	494	0	0	0	0.00
16/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	544	1	1	1	0.00
16/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	384	0	0	0	0.00
16/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	423	0	0	0	0.00
16/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	403	0	0	0	0.00
16/02/2012	R207 On 03-May-12			Bond Future	7.84	99.1357	98.8789	99.1357	24,915.00
16/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5076	5	5	5	0.00
16/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5311	6	5	6	0.00
16/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4840	5	5	5	0.00
16/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	593	1	1	1	2,400.00
16/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3068	3	3	3	0.00
16/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	970	1	1	1	800.00
16/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1946	2	2	2	0.00
16/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1076	1	1	1	800.00
16/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	562	1	1	1	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2053	2	2	2	0.00
16/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	208	0	0	0	0.00
16/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2815	3	3	3	0.00
16/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	156	0	0	0	0.00
16/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	182	0	0	0	0.00
16/02/2012	R207 On 02-August-12			Bond Future	7.92	96.9773	96.7171	96.9773	0.00
16/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5447	6	5	6	0.00
16/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5257	5	5	5	0.00
16/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5639	6	6	6	0.00
16/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1036	1	1	1	0.00
16/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1164	1	1	1	0.00
16/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1099	1	1	1	0.00
16/02/2012	R207 On 01-November-12			Bond Future	7.99	98.4878	98.2246	98.4878	0.00
16/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3987	4	4	4	0.00
16/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3839	4	4	4	0.00
16/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4139	4	4	4	0.00
16/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2542	2	3	2	0.00
16/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2758	3	3	3	0.00
16/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2648	3	3	3	0.00
16/02/2012	R207 On 07-February-13			Bond Future	8.07	96.5620	96.2918	96.5620	0.00
16/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4220	4	4	4	0.00
16/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4362	5	4	5	0.00
16/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4081	4	4	4	0.00
16/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3397	3	3	3	0.00
16/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3175	3	3	3	0.00
16/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3284	3	3	3	0.00
16/02/2012	R208 On 03-May-12			Bond Future	7.93	93.4940	93.2537	93.4940	9,194.00
16/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6265	6	6	6	0.00
16/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6521	7	7	7	0.00
16/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6008	6	6	6	0.00
16/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	577	1	1	1	3,000.00
16/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3126	3	3	3	0.00
16/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	958	1	1	1	1,000.00

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16/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1953	2	2	2	0.00
16/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1243	1	1	1	1,000.00
16/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	655	1	1	1	3,000.00
16/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2357	2	2	2	0.00
16/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	142	0	0	0	0.00
16/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3208	3	3	3	0.00
16/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	106	0	0	0	0.00
16/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	124	0	0	0	0.00
16/02/2012	R208 On 02-August-12			Bond Future	8.00	94.8982	94.6460	94.8982	0.00
16/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5579	6	6	6	0.00
16/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5780	6	6	6	0.00
16/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5381	6	5	6	0.00
16/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1417	1	1	1	0.00
16/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1265	1	1	1	0.00
16/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1339	1	1	1	0.00
16/02/2012	R208 On 01-November-12			Bond Future	8.07	92.9755	92.7238	92.9755	0.00
16/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4121	4	4	4	0.00
16/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4279	4	4	4	0.00
16/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3965	4	4	4	0.00
16/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3238	3	3	3	0.00
16/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2988	3	3	3	0.00
16/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3111	3	3	3	0.00
16/02/2012	R208 On 07-February-13			Bond Future	8.14	94.5920	94.3358	94.5920	0.00
16/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3720	4	4	4	0.00
16/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3588	4	4	4	0.00
16/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3857	4	4	4	0.00
16/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4365	4	4	4	0.00
16/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4658	5	5	5	0.00
16/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4508	4	5	4	0.00
16/02/2012	R209 On 03-May-12			Bond Future	8.84	75.3458	75.0706	75.3458	2,042.00
16/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3003	3	3	3	0.00
16/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3232	3	3	3	0.00
16/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2781	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
16/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1903	2	2	2	0.00
16/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1592	2	2	2	0.00
16/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1742	2	2	2	0.00
16/02/2012	R209 On 02-August-12			Bond Future	8.90	76.4757	76.1961	76.4757	0.00
16/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5770	6	6	6	0.00
16/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5553	6	6	6	0.00
16/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	5989	6	6	6	0.00
16/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	3007	3	3	3	0.00
16/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3302	3	3	3	0.00
16/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3152	3	3	3	0.00
16/02/2012	R209 On 01-November-12			Bond Future	8.97	74.5146	74.2307	74.5146	0.00
16/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5483	6	5	6	0.00
16/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5297	5	5	5	0.00
16/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5677	6	6	6	0.00
16/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	5031	5	5	5	0.00
16/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5412	5	5	5	0.00
16/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5216	5	5	5	0.00
16/02/2012	R209 On 07-February-13			Bond Future	9.03	75.8213	75.5256	75.8213	0.00
16/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6144	6	6	6	0.00
16/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6332	7	6	7	0.00
16/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5963	6	6	6	0.00
16/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6556	6	7	6	0.00
16/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6166	6	6	6	0.00
16/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6356	6	6	6	0.00
16/02/2012	R210 On 03-May-12			Bond Future	139.25	139.2466	139.2459	139.2466	820.00
16/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	246	0	0	0	0.00
16/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	296	0	0	0	0.00
16/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	196	0	0	0	0.00
16/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R211 On 03-May-12			Bond Future	118.41	118.4171	118.4117	118.4171	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	212	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	162	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	262	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5583	115.5570	115.5583	2,827.00
16/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	257	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	307	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	207	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R213 On 03-May-12			Bond Future	8.77	85.3489	85.1081	85.3489	995.00
16/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4649	5	5	5	0.00
16/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4374	5	4	5	0.00
16/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4928	5	5	5	0.00
16/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	868	1	1	1	0.00
16/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1062	1	1	1	0.00
16/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	962	1	1	1	0.00
16/02/2012	R213 On 02-August-12			Bond Future	8.84	86.6223	86.3768	86.6223	0.00
16/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6175	6	6	6	0.00
16/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6406	7	6	7	0.00
16/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5947	6	6	6	0.00
16/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3196	3	3	3	0.00
16/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2909	3	3	3	0.00
16/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	3050	3	3	3	0.00
16/02/2012	R213 On 01-November-12			Bond Future	8.91	84.4263	84.1842	84.4263	0.00
16/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5742	6	6	6	0.00
16/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5945	6	6	6	0.00
16/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5548	6	6	6	0.00
16/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5237	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4864	5	5	5	0.00
16/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5045	5	5	5	0.00
16/02/2012	R213 On 07-February-13			Bond Future	8.98	85.9005	85.6464	85.9005	0.00
16/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6348	6	6	6	0.00
16/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6543	7	7	7	0.00
16/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6160	6	6	6	0.00
16/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6399	6	6	6	0.00
16/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	6016	6	6	6	0.00
16/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6202	6	6	6	0.00