



# Derivatives Weekly Statistics Report

From: 27/02/2012 To: 28/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	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
27/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	AL7T On 03-May-12			Index Future	422.93	423.0230	422.9340	423.0230	16.00
27/02/2012	AL7T On 02-August-12			Index Future	429.21	429.3040	429.2130	429.3040	0.00
27/02/2012	ALBI On 03-May-12			Index Future	385.13	385.2450	385.1330	385.2450	906.00
27/02/2012	ALBI On 02-August-12			Index Future	390.85	390.9650	390.8510	390.9650	118.00
27/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	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
27/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0408	0.0394	0.0408	0.00
27/02/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.2053	0.1934	0.2053	100,000.00
27/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0004	0.0000	0.0004	12,500.00
27/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.1184	0.0795	0.1184	12,987.00
27/02/2012	CAAW On 20-April-12			Any day expiry	7.69	7.6541	7.6867	7.6541	0.00
27/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	73	0	0	0	0.00
27/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	81	0	0	0	0.00
27/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	66	0	0	0	0.00
27/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	529	1	1	1	0.00
27/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	444	0	0	0	0.00
27/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	486	1	0	1	0.00
27/02/2012	CAAX On 30-March-12			Can-Do Future	0.04	0.0325	0.0358	0.0325	12,500.00
27/02/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0432	0.0481	0.0432	12,500.00
27/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0696	0.0741	0.0696	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
27/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	DAAA On 29-March-12			Any day expiry	7.66	7.6295	7.6623	7.6295	0.00
27/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	67	0	0	0	0.00
27/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	57	0	0	0	0.00
27/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	78	0	0	0	0.00
27/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	266	0	0	0	0.00
27/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	345	0	0	0	0.00
27/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	305	0	0	0	0.00
27/02/2012	DAAB On 29-February-12			Any day expiry	7.63	7.5971	7.6307	7.5971	13,000.00
27/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	9	0	0	0	0.00
27/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	5	0	0	0	0.00
27/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	17	0	0	0	0.00
27/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	86	0	0	0	0.00
27/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	174	0	0	0	0.00
27/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	128	0	0	0	0.00
27/02/2012	GOVI On 03-May-12			GOVI	386.14	386.2470	386.1390	386.2470	215.00
27/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	41390	4	4	4	0.00
27/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	41290	4	4	4	0.00
27/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	41490	4	4	4	0.00
27/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 02-August-12			GOVI	391.87	391.9820	391.8710	391.9820	0.00
27/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	18710	2	2	2	0.00
27/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	18610	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	18810	2	2	2	0.00
27/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
27/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2012	IGOV On 03-May-12			Index Future	171.13	171.0670	171.1270	171.0670	515.00
27/02/2012	IGOV On 02-August-12			Index Future	173.67	173.6070	173.6670	173.6070	0.00
27/02/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
27/02/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00
27/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	2,390.00
27/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
27/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
27/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	2,890.00
27/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	0.00
27/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	0.00
27/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.2100	94.2000	94.2100	44,760.00
27/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.97	94.0500	94.0300	94.0500	940.00
27/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.9100	93.8800	93.9100	790.00
27/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.28	93.7400	93.7200	93.7400	1,250.00
27/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.46	93.5600	93.5400	93.5600	1,700.00

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27/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3600	93.3500	93.3600	2,000.00
27/02/2012	R157 On 03-May-12			Bond Future	6.73	122.0214	121.9881	122.0214	10,935.00
27/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4926	5	5	5	0.00
27/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5083	5	5	5	0.00
27/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4769	5	5	5	0.00
27/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	131	0	0	0	1,500.00
27/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	332	0	0	0	0.00
27/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	687	1	1	1	0.00
27/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	614	1	1	1	1,500.00
27/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1093	1	1	1	1,500.00
27/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
27/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1733	2	2	2	0.00
27/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
27/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
27/02/2012	R157 On 02-August-12			Bond Future	6.79	123.8345	123.8007	123.8345	0.00
27/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3814	4	4	4	0.00
27/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3685	4	4	4	0.00
27/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3945	4	4	4	0.00
27/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	160	0	0	0	0.00
27/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	195	0	0	0	0.00
27/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	176	0	0	0	0.00
27/02/2012	R157 On 01-November-12			Bond Future	6.84	118.9569	118.9230	118.9569	0.00
27/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1628	2	2	2	0.00
27/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1548	2	2	2	0.00
27/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1710	2	2	2	0.00
27/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1129	1	1	1	0.00
27/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1249	1	1	1	0.00
27/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1188	1	1	1	0.00
27/02/2012	R157 On 07-February-13			Bond Future	6.87	121.0428	121.0326	121.0428	0.00
27/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1315	1	1	1	0.00
27/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1380	1	1	1	0.00
27/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1255	1	1	1	0.00
27/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1702	2	2	2	0.00

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27/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1570	2	2	2	0.00
27/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1633	2	2	2	0.00
27/02/2012	R186 On 03-May-12			Bond Future	8.35	122.1469	121.9583	122.1469	27,883.00
27/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6490	7	6	7	0.00
27/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6858	7	7	7	0.00
27/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6126	6	6	6	0.00
27/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	830	1	1	1	2,250.00
27/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1771	2	2	2	750.00
27/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3212	3	3	3	0.00
27/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5419	6	5	6	0.00
27/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	815	1	1	1	2,250.00
27/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1784	2	2	2	750.00
27/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3167	3	3	3	0.00
27/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	638	1	1	1	0.00
27/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5150	5	5	5	0.00
27/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	496	1	0	1	0.00
27/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	564	1	1	1	0.00
27/02/2012	R186 On 02-August-12			Bond Future	8.42	118.6747	118.4803	118.6747	0.00
27/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6427	7	6	7	0.00
27/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6701	7	7	7	0.00
27/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	3993	4	4	4	8,750.00
27/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	5949	6	6	6	0.00
27/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6160	6	6	6	0.00
27/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	1957	2	2	2	276.00
27/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2240	2	2	2	43.00
27/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6482	7	6	7	0.00
27/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3398	3	3	3	43.00
27/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8576	8	9	8	0.00
27/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3612	4	4	4	0.00
27/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5580	6	6	6	0.00
27/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3760	4	4	4	276.00
27/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9295	9	9	9	0.00
27/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3262	3	3	3	0.00

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27/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3432	3	3	3	0.00
27/02/2012	R186 On 01-November-12			Bond Future	8.49	120.5244	120.3334	120.5244	0.00
27/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7103	7	7	7	0.00
27/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7357	8	7	8	0.00
27/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6852	7	7	7	0.00
27/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4932	5	5	5	0.00
27/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4555	5	5	5	0.00
27/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4741	5	5	5	0.00
27/02/2012	R186 On 07-February-13			Bond Future	8.55	117.3326	117.1631	117.3326	0.00
27/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6562	7	7	7	0.00
27/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6788	7	7	7	0.00
27/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6347	6	6	6	0.00
27/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7243	7	7	7	0.00
27/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6788	7	7	7	0.00
27/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7009	7	7	7	0.00
27/02/2012	R189 On 03-May-12			Bond Future	215.47	215.4857	215.4656	215.4857	0.00
27/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	466	0	0	0	0.00
27/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	416	0	0	0	0.00
27/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	516	1	1	1	0.00
27/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R197 On 03-May-12			Bond Future	253.43	253.4339	253.4271	253.4339	1,005.00
27/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2427	2	2	2	0.00
27/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2377	2	2	2	0.00
27/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2477	2	2	2	0.00
27/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 03-May-12			Bond Future	6.04	109.8136	109.7863	109.8136	968.00
27/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4148	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4029	4	4	4	0.00
27/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4266	4	4	4	0.00
27/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 02-August-12			Bond Future	6.04	107.0370	107.0098	107.0370	0.00
27/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3280	3	3	3	0.00
27/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3177	3	3	3	0.00
27/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3382	3	3	3	0.00
27/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	42	0	0	0	0.00
27/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	0	0	0.00
27/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	49	0	0	0	0.00
27/02/2012	R201 On 01-November-12			Bond Future	6.01	108.7073	108.6788	108.7073	0.00
27/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1505	2	2	2	0.00
27/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1436	1	1	1	0.00
27/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1574	2	2	2	0.00
27/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	476	0	0	0	0.00
27/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	539	1	1	1	0.00
27/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	508	1	1	1	0.00
27/02/2012	R201 On 07-February-13			Bond Future	5.91	106.1950	106.1896	106.1950	0.00
27/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1277	1	1	1	0.00
27/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1221	1	1	1	0.00
27/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1333	1	1	1	0.00
27/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	629	1	1	1	0.00
27/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	695	1	1	1	0.00
27/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	662	1	1	1	0.00
27/02/2012	R202 On 03-May-12			Bond Future	189.55	189.5552	189.5510	189.5552	36,952.00
27/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
27/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
27/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
27/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	399	0	0	0	0.00
27/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	499	0	0	0	0.00
27/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	449	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R203 On 03-May-12			Bond Future	7.30	105.3972	105.3524	105.3972	3,536.00
27/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6268	6	6	6	0.00
27/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6474	7	6	7	0.00
27/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6062	6	6	6	0.00
27/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	446	0	0	0	4,200.00
27/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2489	3	2	3	0.00
27/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	683	1	1	1	1,400.00
27/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1371	1	1	1	0.00
27/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	693	1	1	1	1,400.00
27/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	270	0	0	0	4,200.00
27/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1349	1	1	1	0.00
27/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	0	0	0.00
27/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1791	2	2	2	0.00
27/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	0	0	0.00
27/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	0	0	0.00
27/02/2012	R203 On 02-August-12			Bond Future	7.37	106.9614	106.9185	106.9614	0.00
27/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5146	5	5	5	0.00
27/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5313	5	5	5	0.00
27/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	4980	5	5	5	0.00
27/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	482	0	0	0	0.00
27/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	410	0	0	0	0.00
27/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	445	0	0	0	0.00
27/02/2012	R203 On 01-November-12			Bond Future	7.44	104.4703	104.4253	104.4703	0.00
27/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	2984	3	3	3	0.00
27/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3107	3	3	3	0.00
27/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2863	3	3	3	0.00
27/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1801	2	2	2	0.00
27/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1641	2	2	2	0.00
27/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1720	2	2	2	0.00
27/02/2012	R203 On 07-February-13			Bond Future	7.50	106.3003	106.2770	106.3003	0.00
27/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1000	1	1	1	0.00
27/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	949	1	1	1	0.00
27/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1056	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4829	5	5	5	0.00
27/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5129	5	5	5	0.00
27/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4977	5	5	5	0.00
27/02/2012	R204 On 03-May-12			Bond Future	7.59	105.1588	105.1068	105.1588	3,150.00
27/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5835	6	6	6	0.00
27/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6069	6	6	6	0.00
27/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	219	0	0	0	550.00
27/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1664	2	2	2	0.00
27/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5602	6	6	6	0.00
27/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	0	0	0.00
27/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3364	3	3	3	0.00
27/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	857	1	1	1	550.00
27/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	0	0	0.00
27/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	0	0	0.00
27/02/2012	R204 On 02-August-12			Bond Future	7.67	102.6872	102.6370	102.6872	0.00
27/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4930	5	5	5	0.00
27/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4749	5	5	5	0.00
27/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5113	5	5	5	0.00
27/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	828	1	1	1	0.00
27/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	941	1	1	1	0.00
27/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	883	1	1	1	0.00
27/02/2012	R204 On 01-November-12			Bond Future	7.74	104.2901	104.2368	104.2901	0.00
27/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3511	4	4	4	0.00
27/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3373	3	3	3	0.00
27/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3652	4	4	4	0.00
27/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2179	2	2	2	0.00
27/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2377	2	2	2	0.00
27/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2276	2	2	2	0.00
27/02/2012	R204 On 07-February-13			Bond Future	7.81	102.0796	102.0470	102.0796	0.00
27/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3720	4	4	4	0.00
27/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3851	4	4	4	0.00
27/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3591	4	4	4	0.00
27/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2923	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
27/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2723	3	3	3	0.00
27/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2822	3	3	3	0.00
27/02/2012	R206 On 03-May-12			Bond Future	5.94	104.8294	104.8117	104.8294	300.00
27/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2479	2	2	2	0.00
27/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2557	3	3	3	0.00
27/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2401	2	2	2	0.00
27/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R206 On 02-August-12			Bond Future	5.93	102.6236	102.6029	102.6236	0.00
27/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1838	2	2	2	0.00
27/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1901	2	2	2	0.00
27/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1775	2	2	2	0.00
27/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	36	0	0	0	0.00
27/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	0	0	0.00
27/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	0	0	0.00
27/02/2012	R206 On 01-November-12			Bond Future	5.83	104.2251	104.2056	104.2251	0.00
27/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	581	1	1	1	0.00
27/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	615	1	1	1	0.00
27/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	548	1	1	1	0.00
27/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	409	0	0	0	0.00
27/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	361	0	0	0	0.00
27/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	384	0	0	0	0.00
27/02/2012	R206 On 07-February-13			Bond Future	5.57	102.2806	102.2833	102.2806	0.00
27/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	666	1	1	1	0.00
27/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	636	1	1	1	0.00
27/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	696	1	1	1	0.00
27/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	268	0	0	0	0.00
27/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	297	0	0	0	0.00
27/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	283	0	0	0	0.00
27/02/2012	R207 On 03-May-12			Bond Future	7.85	98.8900	98.8399	98.8900	24,915.00
27/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	4991	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5231	5	5	5	0.00
27/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4752	5	5	5	0.00
27/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	492	1	0	1	2,400.00
27/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	848	1	1	1	800.00
27/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1812	2	2	2	0.00
27/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	2947	3	3	3	0.00
27/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	480	0	0	0	2,400.00
27/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	981	1	1	1	800.00
27/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1970	2	2	2	0.00
27/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	159	0	0	0	0.00
27/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2753	3	3	3	0.00
27/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	115	0	0	0	0.00
27/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	136	0	0	0	0.00
27/02/2012	R207 On 02-August-12			Bond Future	7.93	96.7225	96.6684	96.7225	0.00
27/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5328	5	5	5	0.00
27/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5137	5	5	5	0.00
27/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5522	6	6	6	0.00
27/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	967	1	1	1	0.00
27/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1093	1	1	1	0.00
27/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1028	1	1	1	0.00
27/02/2012	R207 On 01-November-12			Bond Future	8.00	98.2298	98.1773	98.2298	0.00
27/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3881	4	4	4	0.00
27/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3733	4	4	4	0.00
27/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4031	4	4	4	0.00
27/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2481	2	2	2	0.00
27/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2700	3	3	3	0.00
27/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2589	3	3	3	0.00
27/02/2012	R207 On 07-February-13			Bond Future	8.07	96.3071	96.2766	96.3071	0.00
27/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4139	4	4	4	0.00
27/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4281	4	4	4	0.00
27/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4000	4	4	4	0.00
27/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3331	3	3	3	0.00
27/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3110	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
27/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3219	3	3	3	0.00
27/02/2012	R208 On 03-May-12			Bond Future	7.92	93.3557	93.3017	93.3557	9,092.00
27/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6273	6	6	6	0.00
27/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6533	7	7	7	0.00
27/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6012	6	6	6	0.00
27/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	497	1	0	1	3,000.00
27/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	863	1	1	1	1,000.00
27/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1864	2	2	2	0.00
27/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3064	3	3	3	0.00
27/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	545	1	1	1	3,000.00
27/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1106	1	1	1	1,000.00
27/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2214	2	2	2	0.00
27/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	98	0	0	0	0.00
27/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3080	3	3	3	0.00
27/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	70	0	0	0	0.00
27/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	84	0	0	0	0.00
27/02/2012	R208 On 02-August-12			Bond Future	8.00	94.7456	94.6870	94.7456	0.00
27/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5519	6	6	6	0.00
27/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5723	6	6	6	0.00
27/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5318	5	5	5	0.00
27/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1313	1	1	1	0.00
27/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1167	1	1	1	0.00
27/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1238	1	1	1	0.00
27/02/2012	R208 On 01-November-12			Bond Future	8.07	92.8266	92.7638	92.8266	0.00
27/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4061	4	4	4	0.00
27/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4220	4	4	4	0.00
27/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3904	4	4	4	0.00
27/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3137	3	3	3	0.00
27/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2889	3	3	3	0.00
27/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3011	3	3	3	0.00
27/02/2012	R208 On 07-February-13			Bond Future	8.13	94.4527	94.4081	94.4527	0.00
27/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3681	4	4	4	0.00
27/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3549	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3820	4	4	4	0.00
27/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4255	4	4	4	0.00
27/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4546	5	5	5	0.00
27/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4397	4	4	4	0.00
27/02/2012	R209 On 03-May-12			Bond Future	8.82	75.2828	75.2041	75.2828	1,987.00
27/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	2911	3	3	3	0.00
27/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2683	3	3	3	0.00
27/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3147	3	3	3	0.00
27/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1373	1	1	1	0.00
27/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1672	2	2	2	0.00
27/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1517	2	2	2	0.00
27/02/2012	R209 On 02-August-12			Bond Future	8.89	76.3979	76.3202	76.3979	0.00
27/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5747	6	6	6	0.00
27/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5528	6	6	6	0.00
27/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	5969	6	6	6	0.00
27/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2863	3	3	3	0.00
27/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3153	3	3	3	0.00
27/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3005	3	3	3	0.00
27/02/2012	R209 On 01-November-12			Bond Future	8.95	74.4453	74.3686	74.4453	0.00
27/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5427	6	5	6	0.00
27/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5239	5	5	5	0.00
27/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5623	6	6	6	0.00
27/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4839	5	5	5	0.00
27/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5216	5	5	5	0.00
27/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5022	5	5	5	0.00
27/02/2012	R209 On 07-February-13			Bond Future	9.01	75.7528	75.6845	75.7528	0.00
27/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6112	6	6	6	0.00
27/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6302	6	6	6	0.00
27/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5930	6	6	6	0.00
27/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6364	6	6	6	0.00
27/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5977	6	6	6	0.00
27/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6165	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
27/02/2012	R210 On 03-May-12			Bond Future	140.62	140.6241	140.6212	140.6241	840.00
27/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1621	2	2	2	0.00
27/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1671	2	2	2	0.00
27/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1571	2	2	2	0.00
27/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R211 On 03-May-12			Bond Future	118.58	118.5889	118.5815	118.5889	480.00
27/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	382	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	332	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	432	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R212 On 03-May-12			Bond Future	116.05	115.9489	116.0465	115.9489	2,842.00
27/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	746	1	1	1	0.00
27/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	796	1	1	1	0.00
27/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	696	1	1	1	0.00
27/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R213 On 03-May-12			Bond Future	8.77	85.2846	85.1642	85.2846	974.00
27/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4543	5	5	5	0.00
27/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4830	5	5	5	0.00
27/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4261	4	4	4	0.00
27/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	893	1	1	1	0.00
27/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	714	1	1	1	0.00
27/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	800	1	1	1	0.00
27/02/2012	R213 On 02-August-12			Bond Future	8.84	86.5509	86.4322	86.5509	0.00
27/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6051	6	6	6	0.00
27/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6285	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
27/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5822	6	6	6	0.00
27/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3016	3	3	3	0.00
27/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2733	3	3	3	0.00
27/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2871	3	3	3	0.00
27/02/2012	R213 On 01-November-12			Bond Future	8.90	84.3559	84.2387	84.3559	0.00
27/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5698	6	6	6	0.00
27/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5901	6	6	6	0.00
27/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5498	6	5	6	0.00
27/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5133	5	5	5	0.00
27/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4766	5	5	5	0.00
27/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4946	5	5	5	0.00
27/02/2012	R213 On 07-February-13			Bond Future	8.97	85.8388	85.7309	85.8388	0.00
27/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6270	6	6	6	0.00
27/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6466	7	6	7	0.00
27/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6082	6	6	6	0.00
27/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6236	6	6	6	0.00
27/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5854	6	6	6	0.00
27/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6040	6	6	6	0.00
28/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0857 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
28/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	AL7T On 03-May-12			Index Future	423.80	422.9340	423.8040	422.9340	16.00
28/02/2012	AL7T On 02-August-12			Index Future	430.10	429.2130	430.0980	429.2130	0.00
28/02/2012	ALBI On 03-May-12			Index Future	385.92	385.1330	385.9150	385.1330	906.00
28/02/2012	ALBI On 02-August-12			Index Future	391.65	390.8510	391.6460	390.8510	118.00
28/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C201 On 22-December-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
28/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0394	0.0357	0.0394	0.00
28/02/2012	CAAO On 30-March-12			Can-Do Future	0.23	0.1934	0.2261	0.1934	100,000.00
28/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	12,500.00
28/02/2012	CAAV On 29-February-12			Can-Do Future	0.16	0.0795	0.1603	0.0795	12,987.00
28/02/2012	CAAW On 20-April-12			Any day expiry	7.59	7.6867	7.5934	7.6867	0.00
28/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	56	0	0	0	0.00
28/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	62	0	0	0	0.00
28/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	51	0	0	0	0.00
28/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	608	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	519	0	1	0	0.00
28/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	563	0	1	0	0.00
28/02/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0358	0.0291	0.0358	12,500.00
28/02/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0481	0.0373	0.0481	12,500.00
28/02/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0741	0.0570	0.0741	5,670.00
28/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	DAAA On 29-March-12			Any day expiry	7.57	7.6623	7.5693	7.6623	0.00
28/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	46	0	0	0	0.00
28/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	39	0	0	0	0.00
28/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	54	0	0	0	0.00
28/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	335	0	0	0	0.00
28/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	420	0	0	0	0.00
28/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	377	0	0	0	0.00
28/02/2012	DAAB On 29-February-12			Any day expiry	7.54	7.6307	7.5397	7.6307	13,000.00
28/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	1	0	0	0	0.00
28/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	0	0	0	0	0.00
28/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	2	0	0	0	0.00
28/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	162	0	0	0	0.00
28/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	260	0	0	0	0.00
28/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	211	0	0	0	0.00
28/02/2012	GOVI On 03-May-12			GOVI	386.90	386.1390	386.8950	386.1390	215.00
28/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	48950	4	5	4	0.00
28/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	48850	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	49050	4	5	4	0.00
28/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 02-August-12			GOVI	392.64	391.8710	392.6400	391.8710	0.00
28/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	26400	2	3	2	0.00
28/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	26500	2	3	2	0.00
28/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	26300	2	3	2	0.00
28/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
28/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2012	IGOV On 03-May-12			Index Future	171.13	171.1270	171.1250	171.1270	515.00
28/02/2012	IGOV On 02-August-12			Index Future	173.67	173.6670	173.6670	173.6670	0.00
28/02/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
28/02/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00
28/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	2,390.00
28/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
28/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
28/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	2,890.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	JBAF On	18-July-12			Jibar Tradeable Future	5.71	94.2900	94.2900	94.2900	0.00
28/02/2012	JBAF On	15-August-12			Jibar Tradeable Future	5.74	94.2500	94.2600	94.2500	0.00
28/02/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.79	94.2000	94.2100	94.2000	44,760.00
28/02/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.94	94.0300	94.0600	94.0300	940.00
28/02/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.09	93.8800	93.9100	93.8800	790.00
28/02/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.26	93.7200	93.7400	93.7200	1,250.00
28/02/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.44	93.5400	93.5600	93.5400	1,700.00
28/02/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.63	93.3500	93.3700	93.3500	2,000.00
28/02/2012	R157 On	03-May-12			Bond Future	6.69	121.9881	122.1145	121.9881	10,935.00
28/02/2012	R157 On	03-May-12	8.25	Call	Bond Future	5052	5	5	5	0.00
28/02/2012	R157 On	03-May-12	8.30	Call	Bond Future	5209	5	5	5	0.00
28/02/2012	R157 On	03-May-12	8.20	Call	Bond Future	4895	5	5	5	0.00
28/02/2012	R157 On	03-May-12	6.75	Call	Bond Future	750	1	1	1	0.00
28/02/2012	R157 On	03-May-12	6.25	Call	Bond Future	149	0	0	0	1,500.00
28/02/2012	R157 On	03-May-12	6.50	Call	Bond Future	369	0	0	0	0.00
28/02/2012	R157 On	03-May-12	6.50	Put	Bond Future	1003	1	1	1	1,500.00
28/02/2012	R157 On	03-May-12	6.75	Put	Bond Future	551	1	1	1	1,500.00
28/02/2012	R157 On	03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
28/02/2012	R157 On	03-May-12	6.25	Put	Bond Future	1624	2	2	2	0.00
28/02/2012	R157 On	03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
28/02/2012	R157 On	03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
28/02/2012	R157 On	02-August-12			Bond Future	6.75	123.8007	123.9299	123.8007	0.00
28/02/2012	R157 On	02-August-12	8.00	Call	Bond Future	3927	4	4	4	0.00
28/02/2012	R157 On	02-August-12	7.95	Call	Bond Future	3797	4	4	4	0.00
28/02/2012	R157 On	02-August-12	8.05	Call	Bond Future	4059	4	4	4	0.00
28/02/2012	R157 On	02-August-12	8.05	Put	Bond Future	144	0	0	0	0.00
28/02/2012	R157 On	02-August-12	7.95	Put	Bond Future	178	0	0	0	0.00
28/02/2012	R157 On	02-August-12	8.00	Put	Bond Future	160	0	0	0	0.00
28/02/2012	R157 On	01-November-12			Bond Future	6.80	118.9230	119.0532	118.9230	0.00
28/02/2012	R157 On	01-November-12	7.00	Call	Bond Future	1699	2	2	2	0.00
28/02/2012	R157 On	01-November-12	6.95	Call	Bond Future	1617	2	2	2	0.00
28/02/2012	R157 On	01-November-12	7.05	Call	Bond Future	1782	2	2	2	0.00
28/02/2012	R157 On	01-November-12	7.05	Put	Bond Future	1071	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1188	1	1	1	0.00
28/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1129	1	1	1	0.00
28/02/2012	R157 On 07-February-13			Bond Future	6.82	121.0326	121.1607	121.0326	0.00
28/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1374	1	1	1	0.00
28/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1441	1	1	1	0.00
28/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1312	1	1	1	0.00
28/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1630	2	2	2	0.00
28/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1503	2	2	2	0.00
28/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1564	2	2	2	0.00
28/02/2012	R186 On 03-May-12			Bond Future	8.31	121.9583	122.3076	121.9583	27,948.00
28/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6773	6	7	6	0.00
28/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7147	7	7	7	0.00
28/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6403	6	6	6	0.00
28/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	903	1	1	1	2,250.00
28/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5681	5	6	5	0.00
28/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1903	2	2	2	750.00
28/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3408	3	3	3	0.00
28/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1630	2	2	2	750.00
28/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	728	1	1	1	2,250.00
28/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2950	3	3	3	0.00
28/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	566	1	1	1	0.00
28/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4874	5	5	5	0.00
28/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	435	0	0	0	0.00
28/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	497	1	0	1	0.00
28/02/2012	R186 On 02-August-12			Bond Future	8.38	118.4803	118.8324	118.4803	0.00
28/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6632	6	7	6	0.00
28/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6911	7	7	7	0.00
28/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4145	4	4	4	8,750.00
28/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6145	6	6	6	0.00
28/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6360	6	6	6	0.00
28/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2047	2	2	2	276.00
28/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2339	2	2	2	43.00
28/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6688	6	7	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
28/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3252	3	3	3	43.00
28/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8323	9	8	9	0.00
28/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3460	4	3	4	0.00
28/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5380	6	5	6	0.00
28/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3604	4	4	4	276.00
28/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9033	9	9	9	0.00
28/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3120	3	3	3	0.00
28/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3285	3	3	3	0.00
28/02/2012	R186 On 01-November-12			Bond Future	8.45	120.3334	120.6884	120.3334	0.00
28/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7302	7	7	7	0.00
28/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7560	7	8	7	0.00
28/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7047	7	7	7	0.00
28/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4772	5	5	5	0.00
28/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4403	5	4	5	0.00
28/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4585	5	5	5	0.00
28/02/2012	R186 On 07-February-13			Bond Future	8.51	117.1631	117.5204	117.1631	0.00
28/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6739	7	7	7	0.00
28/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6968	7	7	7	0.00
28/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6520	6	7	6	0.00
28/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7059	7	7	7	0.00
28/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6611	7	7	7	0.00
28/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6829	7	7	7	0.00
28/02/2012	R189 On 03-May-12			Bond Future	215.44	215.4656	215.4424	215.4656	0.00
28/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	442	0	0	0	0.00
28/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	392	0	0	0	0.00
28/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	492	1	0	1	0.00
28/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R197 On 03-May-12			Bond Future	253.42	253.4271	253.4170	253.4271	1,005.00
28/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2417	2	2	2	0.00
28/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2367	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
28/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2467	2	2	2	0.00
28/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 03-May-12			Bond Future	6.01	109.7863	109.8559	109.7863	968.00
28/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4217	4	4	4	0.00
28/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4336	4	4	4	0.00
28/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4099	4	4	4	0.00
28/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 02-August-12			Bond Future	6.01	107.0098	107.0777	107.0098	0.00
28/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3343	3	3	3	0.00
28/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3240	3	3	3	0.00
28/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3446	3	3	3	0.00
28/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	38	0	0	0	0.00
28/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	50	0	0	0	0.00
28/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	44	0	0	0	0.00
28/02/2012	R201 On 01-November-12			Bond Future	5.97	108.6788	108.7481	108.6788	0.00
28/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1550	2	2	2	0.00
28/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1480	1	1	1	0.00
28/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1621	2	2	2	0.00
28/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	454	0	0	0	0.00
28/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	514	1	1	1	0.00
28/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	484	1	0	1	0.00
28/02/2012	R201 On 07-February-13			Bond Future	5.87	106.1896	106.2576	106.1896	0.00
28/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1318	1	1	1	0.00
28/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1261	1	1	1	0.00
28/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1375	1	1	1	0.00
28/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	603	1	1	1	0.00
28/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	667	1	1	1	0.00
28/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	635	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R202 On 03-May-12			Bond Future	189.54	189.5510	189.5442	189.5510	36,952.00
28/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
28/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
28/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
28/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	406	0	0	0	0.00
28/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	506	0	1	0	0.00
28/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	456	0	0	0	0.00
28/02/2012	R203 On 03-May-12			Bond Future	7.26	105.3524	105.5228	105.3524	3,536.00
28/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2624	2	3	2	0.00
28/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	746	1	1	1	1,400.00
28/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1470	1	1	1	0.00
28/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6437	6	6	6	0.00
28/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6643	6	7	6	0.00
28/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6231	6	6	6	0.00
28/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	492	0	0	0	4,200.00
28/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	621	1	1	1	1,400.00
28/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	235	0	0	0	4,200.00
28/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1241	1	1	1	0.00
28/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	0	0	0.00
28/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1667	2	2	2	0.00
28/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	0	0	0.00
28/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	0	0	0.00
28/02/2012	R203 On 02-August-12			Bond Future	7.33	106.9185	107.0902	106.9185	0.00
28/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5286	5	5	5	0.00
28/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5456	5	5	5	0.00
28/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5118	5	5	5	0.00
28/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	448	0	0	0	0.00
28/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	381	0	0	0	0.00
28/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	414	0	0	0	0.00
28/02/2012	R203 On 01-November-12			Bond Future	7.40	104.4253	104.5975	104.4253	0.00
28/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3083	3	3	3	0.00
28/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3209	3	3	3	0.00
28/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2960	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1726	2	2	2	0.00
28/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1571	2	2	2	0.00
28/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1647	2	2	2	0.00
28/02/2012	R203 On 07-February-13			Bond Future	7.46	106.2770	106.4483	106.2770	0.00
28/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1045	1	1	1	0.00
28/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	992	1	1	1	0.00
28/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1103	1	1	1	0.00
28/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4705	5	5	5	0.00
28/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5001	5	5	5	0.00
28/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4850	5	5	5	0.00
28/02/2012	R204 On 03-May-12			Bond Future	7.56	105.1068	105.2733	105.1068	3,150.00
28/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5995	6	6	6	0.00
28/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6229	6	6	6	0.00
28/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	239	0	0	0	550.00
28/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1758	2	2	2	0.00
28/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5761	6	6	6	0.00
28/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	43	0	0	0	0.00
28/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3218	3	3	3	0.00
28/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	785	1	1	1	550.00
28/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	28	0	0	0	0.00
28/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	35	0	0	0	0.00
28/02/2012	R204 On 02-August-12			Bond Future	7.64	102.6370	102.8077	102.6370	0.00
28/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5055	5	5	5	0.00
28/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4871	5	5	5	0.00
28/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5240	5	5	5	0.00
28/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	784	1	1	1	0.00
28/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	892	1	1	1	0.00
28/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	837	1	1	1	0.00
28/02/2012	R204 On 01-November-12			Bond Future	7.71	104.2368	104.4114	104.2368	0.00
28/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3608	4	4	4	0.00
28/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3468	3	3	3	0.00
28/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3751	4	4	4	0.00
28/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2103	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
28/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2297	2	2	2	0.00
28/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2198	2	2	2	0.00
28/02/2012	R204 On 07-February-13			Bond Future	7.77	102.0470	102.2194	102.0470	0.00
28/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3812	4	4	4	0.00
28/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3945	4	4	4	0.00
28/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3681	4	4	4	0.00
28/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2841	3	3	3	0.00
28/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2644	3	3	3	0.00
28/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2741	3	3	3	0.00
28/02/2012	R206 On 03-May-12			Bond Future	5.91	104.8117	104.8568	104.8117	300.00
28/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2524	2	3	2	0.00
28/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2602	3	3	3	0.00
28/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2446	2	2	2	0.00
28/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R206 On 02-August-12			Bond Future	5.89	102.6029	102.6498	102.6029	0.00
28/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1882	2	2	2	0.00
28/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1945	2	2	2	0.00
28/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1819	2	2	2	0.00
28/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	34	0	0	0	0.00
28/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	25	0	0	0	0.00
28/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	29	0	0	0	0.00
28/02/2012	R206 On 01-November-12			Bond Future	5.79	104.2056	104.2516	104.2056	0.00
28/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	606	1	1	1	0.00
28/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	641	1	1	1	0.00
28/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	573	1	1	1	0.00
28/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	388	0	0	0	0.00
28/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	341	0	0	0	0.00
28/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	363	0	0	0	0.00
28/02/2012	R206 On 07-February-13			Bond Future	5.52	102.2833	102.3274	102.2833	0.00
28/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	693	1	1	1	0.00
28/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	663	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	724	1	1	1	0.00
28/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	252	0	0	0	0.00
28/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	280	0	0	0	0.00
28/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	266	0	0	0	0.00
28/02/2012	R207 On 03-May-12			Bond Future	7.81	98.8399	99.0463	98.8399	24,915.00
28/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5178	5	5	5	0.00
28/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5420	5	5	5	0.00
28/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4936	5	5	5	0.00
28/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	538	0	1	0	2,400.00
28/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	918	1	1	1	800.00
28/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1929	2	2	2	0.00
28/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3100	3	3	3	0.00
28/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	427	0	0	0	2,400.00
28/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	892	1	1	1	800.00
28/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1834	2	2	2	0.00
28/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	136	0	0	0	0.00
28/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2592	3	3	3	0.00
28/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	98	0	0	0	0.00
28/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	117	0	0	0	0.00
28/02/2012	R207 On 02-August-12			Bond Future	7.89	96.6684	96.8796	96.6684	0.00
28/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5482	5	5	5	0.00
28/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5288	5	5	5	0.00
28/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5678	6	6	6	0.00
28/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	912	1	1	1	0.00
28/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1033	1	1	1	0.00
28/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	971	1	1	1	0.00
28/02/2012	R207 On 01-November-12			Bond Future	7.96	98.1773	98.3877	98.1773	0.00
28/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3998	4	4	4	0.00
28/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3847	4	4	4	0.00
28/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4151	4	4	4	0.00
28/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2391	2	2	2	0.00
28/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2603	3	3	3	0.00
28/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2496	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R207 On 07-February-13			Bond Future	8.03	96.2766	96.4854	96.2766	0.00
28/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4252	4	4	4	0.00
28/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4396	4	4	4	0.00
28/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4110	4	4	4	0.00
28/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3232	3	3	3	0.00
28/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3016	3	3	3	0.00
28/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3123	3	3	3	0.00
28/02/2012	R208 On 03-May-12			Bond Future	7.89	93.3017	93.4880	93.3017	9,092.00
28/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6447	6	6	6	0.00
28/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6710	7	7	7	0.00
28/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6185	6	6	6	0.00
28/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	535	0	1	0	3,000.00
28/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	922	1	1	1	1,000.00
28/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1965	2	2	2	0.00
28/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3198	3	3	3	0.00
28/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	493	1	0	1	3,000.00
28/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1020	1	1	1	1,000.00
28/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2086	2	2	2	0.00
28/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	85	0	0	0	0.00
28/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2932	3	3	3	0.00
28/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	60	0	0	0	0.00
28/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	72	0	0	0	0.00
28/02/2012	R208 On 02-August-12			Bond Future	7.96	94.6870	94.8806	94.6870	0.00
28/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5654	6	6	6	0.00
28/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5861	6	6	6	0.00
28/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5451	5	5	5	0.00
28/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1253	1	1	1	0.00
28/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1111	1	1	1	0.00
28/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1180	1	1	1	0.00
28/02/2012	R208 On 01-November-12			Bond Future	8.03	92.7638	92.9640	92.7638	0.00
28/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4168	4	4	4	0.00
28/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4330	4	4	4	0.00
28/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4009	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3041	3	3	3	0.00
28/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2799	3	3	3	0.00
28/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2918	3	3	3	0.00
28/02/2012	R208 On 07-February-13			Bond Future	8.09	94.4081	94.6088	94.4081	0.00
28/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3775	4	4	4	0.00
28/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3641	4	4	4	0.00
28/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3916	4	4	4	0.00
28/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4151	4	4	4	0.00
28/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4438	5	4	5	0.00
28/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4290	4	4	4	0.00
28/02/2012	R209 On 03-May-12			Bond Future	8.78	75.2041	75.4959	75.2041	1,987.00
28/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3078	3	3	3	0.00
28/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2842	3	3	3	0.00
28/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3322	3	3	3	0.00
28/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1256	1	1	1	0.00
28/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1539	2	2	2	0.00
28/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1392	2	1	2	0.00
28/02/2012	R209 On 02-August-12			Bond Future	8.85	76.3202	76.6161	76.3202	0.00
28/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5922	6	6	6	0.00
28/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5699	6	6	6	0.00
28/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6148	6	6	6	0.00
28/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2746	3	3	3	0.00
28/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3028	3	3	3	0.00
28/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2884	3	3	3	0.00
28/02/2012	R209 On 01-November-12			Bond Future	8.91	74.3686	74.6688	74.3686	0.00
28/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5582	5	6	5	0.00
28/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5391	5	5	5	0.00
28/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5781	6	6	6	0.00
28/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4697	5	5	5	0.00
28/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5068	5	5	5	0.00
28/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4877	5	5	5	0.00
28/02/2012	R209 On 07-February-13			Bond Future	8.97	75.6845	75.9889	75.6845	0.00
28/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6268	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
28/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6462	6	6	6	0.00
28/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6084	6	6	6	0.00
28/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6214	6	6	6	0.00
28/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5833	6	6	6	0.00
28/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6017	6	6	6	0.00
28/02/2012	R210 On 03-May-12			Bond Future	140.62	140.6212	140.6160	140.6212	840.00
28/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1616	2	2	2	0.00
28/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1666	2	2	2	0.00
28/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1566	2	2	2	0.00
28/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R211 On 03-May-12			Bond Future	118.57	118.5815	118.5726	118.5815	480.00
28/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	373	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	323	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	423	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R212 On 03-May-12			Bond Future	116.04	116.0465	116.0417	116.0465	2,842.00
28/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	742	1	1	1	0.00
28/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	792	1	1	1	0.00
28/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	692	1	1	1	0.00
28/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R213 On 03-May-12			Bond Future	8.72	85.1642	85.5827	85.1642	974.00
28/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4855	5	5	5	0.00
28/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5151	5	5	5	0.00
28/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4564	4	5	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	778	1	1	1	0.00
28/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	616	1	1	1	0.00
28/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	693	1	1	1	0.00
28/02/2012	R213 On 02-August-12			Bond Future	8.78	86.4322	86.8528	86.4322	0.00
28/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6311	6	6	6	0.00
28/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6550	6	7	6	0.00
28/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6076	6	6	6	0.00
28/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2849	3	3	3	0.00
28/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2577	3	3	3	0.00
28/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2710	3	3	3	0.00
28/02/2012	R213 On 01-November-12			Bond Future	8.85	84.2387	84.6695	84.2387	0.00
28/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5929	6	6	6	0.00
28/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6137	6	6	6	0.00
28/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5724	5	6	5	0.00
28/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4928	5	5	5	0.00
28/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4571	5	5	5	0.00
28/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4747	5	5	5	0.00
28/02/2012	R213 On 07-February-13			Bond Future	8.91	85.7309	86.1634	85.7309	0.00
28/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6497	6	6	6	0.00
28/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6698	6	7	6	0.00
28/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6305	6	6	6	0.00
28/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6027	6	6	6	0.00
28/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5653	6	6	6	0.00
28/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5834	6	6	6	0.00