



Derivatives Weekly Statistics Report

From: 19/03/2012 To: 22/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	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
19/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	AL7T On 03-May-12			Index Future	420.53	420.5890	420.5300	420.5890	16.00
19/03/2012	AL7T On 02-August-12			Index Future	426.65	426.7220	426.6500	426.7220	0.00
19/03/2012	ALBI On 03-May-12			Index Future	382.66	382.8410	382.6590	382.8410	897.00
19/03/2012	ALBI On 02-August-12			Index Future	388.23	388.4230	388.2270	388.4230	118.00
19/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	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
19/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CAAN On 30-March-12			Can-Do Future	0.00	0.0101	0.0047	0.0101	0.00
19/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2124	0.2213	0.2124	100,000.00
19/03/2012	CAAW On 20-April-12			Any day expiry	7.58	7.6022	7.5774	7.6022	0.00
19/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	25	0	0	0	0.00
19/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	29	0	0	0	0.00
19/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	21	0	0	0	0.00
19/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	594	1	1	1	0.00
19/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	502	0	1	0	0.00
19/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	548	1	1	1	0.00
19/03/2012	CAAX On 30-March-12			Can-Do Future	0.01	0.0082	0.0076	0.0082	12,500.00
19/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0309	0.0365	0.0309	12,500.00
19/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0680	0.0732	0.0680	5,670.00
19/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1004	0.1020	0.1004	8,000.00
19/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1029	0.1030	0.1029	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	CABC On 18-June-12			Can-Do Future	0.00	0.0823	0.0000	0.0823	16,000.00
19/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0412	0.0391	0.0412	16,000.00
19/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2012	DAAA On 29-March-12			Any day expiry	7.55	7.5790	7.5532	7.5790	0.00
19/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	8	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	5	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	11	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	308	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	402	0	0	0	0.00
19/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	355	0	0	0	0.00
19/03/2012	GOVI On 03-May-12			GOVI	383.64	383.8030	383.6410	383.8030	193.00
19/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	16410	2	2	2	0.00
19/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	16310	2	2	2	0.00
19/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	16510	2	2	2	0.00
19/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12			GOVI	389.22	389.3990	389.2240	389.3990	0.00
19/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
19/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	7660	1	1	1	0.00
19/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	7860	1	1	1	0.00
19/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	7760	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
19/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2012	IGOV On 03-May-12			Index Future	171.03	171.1160	171.0250	171.1160	515.00
19/03/2012	IGOV On 02-August-12			Index Future	173.51	173.6110	173.5140	173.6110	0.00
19/03/2012	ILBI On 03-May-12			Index Future	463.78	464.6220	463.7800	464.6220	0.00
19/03/2012	ILBI On 02-August-12			Index Future	470.41	471.2670	470.4110	471.2670	152.00
19/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,390.00
19/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
19/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
19/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	2,890.00
19/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	0.00
19/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2800	94.2800	94.2800	0.00
19/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2200	94.2300	94.2200	44,760.00
19/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.00	93.9900	94.0000	93.9900	840.00
19/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.23	93.7500	93.7700	93.7500	790.00
19/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.47	93.5200	93.5300	93.5200	500.00
19/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.71	93.2800	93.2900	93.2800	1,700.00
19/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	2,000.00
19/03/2012	R157 On 03-May-12			Bond Future	6.89	121.4844	121.4547	121.4844	11,534.00
19/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4392	4	4	4	0.00
19/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4549	5	5	5	0.00

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19/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4234	4	4	4	0.00
19/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	341	0	0	0	0.00
19/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	30	0	0	0	1,500.00
19/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	119	0	0	0	0.00
19/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1413	1	1	1	1,500.00
19/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	801	1	1	1	1,500.00
19/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2165	2	2	2	0.00
19/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
19/03/2012	R157 On 02-August-12			Bond Future	6.98	123.2550	123.2214	123.2550	0.00
19/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3275	3	3	3	0.00
19/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3150	3	3	3	0.00
19/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3402	3	3	3	0.00
19/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	196	0	0	0	0.00
19/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	239	0	0	0	0.00
19/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	216	0	0	0	0.00
19/03/2012	R157 On 01-November-12			Bond Future	7.06	118.3593	118.3228	118.3593	0.00
19/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1262	1	1	1	0.00
19/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1334	1	1	1	0.00
19/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1192	1	1	1	0.00
19/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1493	1	1	1	0.00
19/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1354	1	1	1	0.00
19/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1422	1	1	1	0.00
19/03/2012	R157 On 07-February-13			Bond Future	7.13	120.4152	120.3745	120.4152	0.00
19/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	980	1	1	1	0.00
19/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1032	1	1	1	0.00
19/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	929	1	1	1	0.00
19/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2034	2	2	2	0.00
19/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1880	2	2	2	0.00
19/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1956	2	2	2	0.00
19/03/2012	R186 On 03-May-12			Bond Future	8.47	121.0405	120.8544	121.0405	29,388.00
19/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5302	6	5	6	0.00

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19/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5670	6	6	6	0.00
19/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4942	5	5	5	0.00
19/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	345	0	0	0	2,250.00
19/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4248	4	4	4	0.00
19/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	984	1	1	1	750.00
19/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2176	2	2	2	0.00
19/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1851	2	2	2	750.00
19/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	748	1	1	1	2,250.00
19/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3484	3	3	3	0.00
19/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	558	1	1	1	0.00
19/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5769	6	6	6	0.00
19/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	412	0	0	0	0.00
19/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	479	0	0	0	0.00
19/03/2012	R186 On 02-August-12			Bond Future	8.55	117.5154	117.3237	117.5154	430.00
19/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5353	6	5	6	0.00
19/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5612	6	6	6	0.00
19/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3119	3	3	3	8,750.00
19/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4899	5	5	5	0.00
19/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5098	5	5	5	0.00
19/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1376	1	1	1	276.00
19/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1606	2	2	2	43.00
19/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5404	6	5	6	0.00
19/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3477	3	3	3	43.00
19/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9098	9	9	9	0.00
19/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3707	4	4	4	0.00
19/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5862	6	6	6	0.00
19/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3867	4	4	4	276.00
19/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9871	10	10	10	0.00
19/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3330	3	3	3	0.00
19/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3515	3	4	3	0.00
19/03/2012	R186 On 01-November-12			Bond Future	8.62	119.3407	119.1436	119.3407	0.00
19/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6171	6	6	6	0.00
19/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5934	6	6	6	0.00

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19/03/2012	R186 On	01-November-12	8.80	Call	Bond Future	6413	7	6	7	0.00
19/03/2012	R186 On	01-November-12	8.80	Put	Bond Future	4801	5	5	5	0.00
19/03/2012	R186 On	01-November-12	8.70	Put	Bond Future	5204	5	5	5	0.00
19/03/2012	R186 On	01-November-12	8.75	Put	Bond Future	4999	5	5	5	0.00
19/03/2012	R186 On	07-February-13			Bond Future	8.69	116.1093	115.9160	116.1093	0.00
19/03/2012	R186 On	07-February-13	8.50	Call	Bond Future	5701	6	6	6	0.00
19/03/2012	R186 On	07-February-13	8.55	Call	Bond Future	5914	6	6	6	0.00
19/03/2012	R186 On	07-February-13	8.45	Call	Bond Future	5500	6	6	6	0.00
19/03/2012	R186 On	07-February-13	8.45	Put	Bond Future	7643	8	8	8	0.00
19/03/2012	R186 On	07-February-13	8.55	Put	Bond Future	7161	7	7	7	0.00
19/03/2012	R186 On	07-February-13	8.50	Put	Bond Future	7395	7	7	7	0.00
19/03/2012	R189 On	03-May-12			Bond Future	215.70	215.5979	215.7034	215.5979	0.00
19/03/2012	R189 On	03-May-12	215.00	Call	Bond Future	703	1	1	1	0.00
19/03/2012	R189 On	03-May-12	215.05	Call	Bond Future	653	1	1	1	0.00
19/03/2012	R189 On	03-May-12	214.95	Call	Bond Future	753	1	1	1	0.00
19/03/2012	R189 On	03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R189 On	03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R189 On	03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R197 On	03-May-12			Bond Future	254.11	254.1237	254.1121	254.1237	999.00
19/03/2012	R197 On	03-May-12	251.00	Call	Bond Future	3112	3	3	3	0.00
19/03/2012	R197 On	03-May-12	251.05	Call	Bond Future	3062	3	3	3	0.00
19/03/2012	R197 On	03-May-12	250.95	Call	Bond Future	3162	3	3	3	0.00
19/03/2012	R197 On	03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R197 On	03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R197 On	03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R201 On	03-May-12			Bond Future	6.24	109.3346	109.2975	109.3346	1,658.00
19/03/2012	R201 On	03-May-12	7.75	Call	Bond Future	3659	4	4	4	0.00
19/03/2012	R201 On	03-May-12	7.80	Call	Bond Future	3777	4	4	4	0.00
19/03/2012	R201 On	03-May-12	7.70	Call	Bond Future	3540	4	4	4	0.00
19/03/2012	R201 On	03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R201 On	03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R201 On 02-August-12			Bond Future	6.28	106.5205	106.4800	106.5205	0.00
19/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2769	3	3	3	0.00
19/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2669	3	3	3	0.00
19/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2869	3	3	3	0.00
19/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	59	0	0	0	0.00
19/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	76	0	0	0	0.00
19/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	68	0	0	0	0.00
19/03/2012	R201 On 01-November-12			Bond Future	6.28	108.1737	108.1312	108.1737	0.00
19/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1119	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1180	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1059	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	710	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	630	1	1	1	0.00
19/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	669	1	1	1	0.00
19/03/2012	R201 On 07-February-13			Bond Future	6.24	105.6365	105.5903	105.6365	0.00
19/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	906	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	859	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	954	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	849	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	932	1	1	1	0.00
19/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	890	1	1	1	0.00
19/03/2012	R202 On 03-May-12			Bond Future	188.65	189.1064	188.6530	189.1064	36,952.00
19/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	1297	1	1	1	0.00
19/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	1397	1	1	1	0.00
19/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	1347	1	1	1	0.00
19/03/2012	R203 On 03-May-12			Bond Future	7.46	104.6876	104.6254	104.6876	3,524.00
19/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5538	6	6	6	0.00
19/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5744	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
19/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5331	5	5	5	0.00
19/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	161	0	0	0	4,200.00
19/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	299	0	0	0	1,400.00
19/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	802	1	1	1	0.00
19/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1791	2	2	2	0.00
19/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	299	0	0	0	4,200.00
19/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	851	1	1	1	1,400.00
19/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1692	2	2	2	0.00
19/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	4	0	0	0	0.00
19/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2233	2	2	2	0.00
19/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
19/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	4	0	0	0	0.00
19/03/2012	R203 On 02-August-12			Bond Future	7.55	106.2141	106.1461	106.2141	0.00
19/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4430	4	4	4	0.00
19/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4592	5	5	5	0.00
19/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4269	4	4	4	0.00
19/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	544	1	1	1	0.00
19/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	462	0	0	0	0.00
19/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	502	1	1	1	0.00
19/03/2012	R203 On 01-November-12			Bond Future	7.63	103.7034	103.6303	103.7034	0.00
19/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2438	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2328	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2551	3	3	3	0.00
19/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1880	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2061	2	2	2	0.00
19/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1969	2	2	2	0.00
19/03/2012	R203 On 07-February-13			Bond Future	7.72	105.5028	105.4296	105.5028	0.00
19/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	737	1	1	1	0.00
19/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	697	1	1	1	0.00
19/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	783	1	1	1	0.00
19/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5403	5	5	5	0.00
19/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5725	6	6	6	0.00
19/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5561	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
19/03/2012	R204 On 03-May-12			Bond Future	7.76	104.3105	104.2384	104.3105	3,396.00
19/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	4956	5	5	5	0.00
19/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5190	5	5	5	0.00
19/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4722	5	5	5	0.00
19/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	52	0	0	0	550.00
19/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	979	1	1	1	0.00
19/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1041	1	1	1	550.00
19/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	39	0	0	0	0.00
19/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4066	4	4	4	0.00
19/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	24	0	0	0	0.00
19/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	31	0	0	0	0.00
19/03/2012	R204 On 02-August-12			Bond Future	7.86	101.8032	101.7238	101.8032	0.00
19/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4125	4	4	4	0.00
19/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	3952	4	4	4	0.00
19/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4300	4	4	4	0.00
19/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	928	1	1	1	0.00
19/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1057	1	1	1	0.00
19/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	991	1	1	1	0.00
19/03/2012	R204 On 01-November-12			Bond Future	7.94	103.3794	103.3028	103.3794	0.00
19/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2872	3	3	3	0.00
19/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3002	3	3	3	0.00
19/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2746	3	3	3	0.00
19/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2684	3	3	3	0.00
19/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2463	2	2	2	0.00
19/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2571	3	3	3	0.00
19/03/2012	R204 On 07-February-13			Bond Future	8.02	101.1395	101.0566	101.1395	0.00
19/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3093	3	3	3	0.00
19/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3214	3	3	3	0.00
19/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	2975	3	3	3	0.00
19/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3298	3	3	3	0.00
19/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3076	3	3	3	0.00
19/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3185	3	3	3	0.00
19/03/2012	R206 On 03-May-12			Bond Future	6.07	104.5993	104.5913	104.5993	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
19/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2259	2	2	2	0.00
19/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2181	2	2	2	0.00
19/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2337	2	2	2	0.00
19/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
19/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R206 On 02-August-12			Bond Future	6.11	102.3605	102.3494	102.3605	0.00
19/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1591	2	2	2	0.00
19/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1654	2	2	2	0.00
19/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1530	2	2	2	0.00
19/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	45	0	0	0	0.00
19/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	34	0	0	0	0.00
19/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	39	0	0	0	0.00
19/03/2012	R206 On 01-November-12			Bond Future	6.06	103.9492	103.9366	103.9492	0.00
19/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	416	0	0	0	0.00
19/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	389	0	0	0	0.00
19/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	445	0	0	0	0.00
19/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	460	0	0	0	0.00
19/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	519	1	1	1	0.00
19/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	488	0	0	0	0.00
19/03/2012	R206 On 07-February-13			Bond Future	5.92	101.9842	101.9698	101.9842	0.00
19/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	462	0	0	0	0.00
19/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	437	0	0	0	0.00
19/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	487	0	0	0	0.00
19/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	372	0	0	0	0.00
19/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	412	0	0	0	0.00
19/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	392	0	0	0	0.00
19/03/2012	R207 On 03-May-12			Bond Future	7.96	98.2738	98.2240	98.2738	26,226.00
19/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4334	4	4	4	0.00
19/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4577	5	5	5	0.00
19/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4092	4	4	4	0.00
19/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	209	0	0	0	2,400.00
19/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2295	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
19/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	444	0	0	0	800.00
19/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1231	1	1	1	0.00
19/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1016	1	1	1	800.00
19/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	444	0	0	0	2,400.00
19/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2182	2	2	2	0.00
19/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	114	0	0	0	0.00
19/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3085	3	3	3	0.00
19/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	77	0	0	0	0.00
19/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	95	0	0	0	0.00
19/03/2012	R207 On 02-August-12			Bond Future	8.05	96.0705	96.0168	96.0705	0.00
19/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4693	5	5	5	0.00
19/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4506	5	5	5	0.00
19/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4883	5	5	5	0.00
19/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	980	1	1	1	0.00
19/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1114	1	1	1	0.00
19/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1045	1	1	1	0.00
19/03/2012	R207 On 01-November-12			Bond Future	8.13	97.5599	97.5025	97.5599	0.00
19/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3345	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3489	4	3	4	0.00
19/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3205	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2847	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2614	3	3	3	0.00
19/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2728	3	3	3	0.00
19/03/2012	R207 On 07-February-13			Bond Future	8.21	95.6079	95.5525	95.6079	0.00
19/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3626	4	4	4	0.00
19/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3760	4	4	4	0.00
19/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3494	4	3	4	0.00
19/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3549	4	4	4	0.00
19/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3313	3	3	3	0.00
19/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3430	3	3	3	0.00
19/03/2012	R208 On 03-May-12			Bond Future	8.01	92.8649	92.8112	92.8649	9,510.00
19/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5742	6	6	6	0.00
19/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6007	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
19/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5477	6	5	6	0.00
19/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	238	0	0	0	3,000.00
19/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2508	3	3	3	0.00
19/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	499	1	0	1	1,000.00
19/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1360	1	1	1	0.00
19/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1092	1	1	1	1,000.00
19/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	480	0	0	0	3,000.00
19/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2340	2	2	2	0.00
19/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	54	0	0	0	0.00
19/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3312	3	3	3	0.00
19/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	34	0	0	0	0.00
19/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	43	0	0	0	0.00
19/03/2012	R208 On 02-August-12			Bond Future	8.09	94.2200	94.1618	94.2200	0.00
19/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4964	5	5	5	0.00
19/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5166	5	5	5	0.00
19/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4766	5	5	5	0.00
19/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1287	1	1	1	0.00
19/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1135	1	1	1	0.00
19/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1208	1	1	1	0.00
19/03/2012	R208 On 01-November-12			Bond Future	8.16	92.2853	92.2229	92.2853	0.00
19/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3584	4	4	4	0.00
19/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3434	3	3	3	0.00
19/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3737	4	4	4	0.00
19/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2947	3	3	3	0.00
19/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3207	3	3	3	0.00
19/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3075	3	3	3	0.00
19/03/2012	R208 On 07-February-13			Bond Future	8.23	93.8868	93.8261	93.8868	0.00
19/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3250	3	3	3	0.00
19/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3126	3	3	3	0.00
19/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3382	3	3	3	0.00
19/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4399	4	4	4	0.00
19/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4705	5	5	5	0.00
19/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4548	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
19/03/2012	R209 On 03-May-12			Bond Future	8.90	74.7815	74.5949	74.7815	2,933.00
19/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2187	2	2	2	0.00
19/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2412	3	2	3	0.00
19/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1973	2	2	2	0.00
19/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1571	2	2	2	0.00
19/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1247	1	1	1	0.00
19/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1402	1	1	1	0.00
19/03/2012	R209 On 02-August-12			Bond Future	8.97	75.8720	75.6802	75.8720	0.00
19/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5063	5	5	5	0.00
19/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4849	5	5	5	0.00
19/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5280	5	5	5	0.00
19/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2814	3	3	3	0.00
19/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3114	3	3	3	0.00
19/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2961	3	3	3	0.00
19/03/2012	R209 On 01-November-12			Bond Future	9.03	73.9105	73.7058	73.9105	0.00
19/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4826	5	5	5	0.00
19/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5014	5	5	5	0.00
19/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4647	5	5	5	0.00
19/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5287	5	5	5	0.00
19/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4893	5	5	5	0.00
19/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5084	5	5	5	0.00
19/03/2012	R209 On 07-February-13			Bond Future	9.10	75.1867	74.9845	75.1867	0.00
19/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5511	6	6	6	0.00
19/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5694	6	6	6	0.00
19/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5337	5	5	5	0.00
19/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6471	6	6	6	0.00
19/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6069	6	6	6	0.00
19/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6264	6	6	6	0.00
19/03/2012	R210 On 03-May-12			Bond Future	140.41	140.4183	140.4128	140.4183	820.00
19/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1413	1	1	1	0.00
19/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1463	1	1	1	0.00
19/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1363	1	1	1	0.00
19/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R211 On 03-May-12			Bond Future	118.54	118.5533	118.5438	118.5533	480.00
19/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	344	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	294	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	394	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R212 On 03-May-12			Bond Future	115.94	115.9430	115.9377	115.9430	2,752.00
19/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	638	1	1	1	0.00
19/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	688	1	1	1	0.00
19/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	588	1	1	1	0.00
19/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
19/03/2012	R213 On 03-May-12			Bond Future	8.81	85.0200	84.8602	85.0200	3,723.00
19/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4017	4	4	4	0.00
19/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3728	4	4	4	0.00
19/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4313	4	4	4	0.00
19/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	500	1	1	1	0.00
19/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	664	1	1	1	0.00
19/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	578	1	1	1	0.00
19/03/2012	R213 On 02-August-12			Bond Future	8.88	86.2584	86.1010	86.2584	0.00
19/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5547	6	6	6	0.00
19/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5780	6	6	6	0.00
19/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5318	5	5	5	0.00
19/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2843	3	3	3	0.00
19/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2559	3	3	3	0.00
19/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2698	3	3	3	0.00
19/03/2012	R213 On 01-November-12			Bond Future	8.95	84.0596	83.8888	84.0596	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
19/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5251	5	5	5	0.00
19/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5451	6	5	6	0.00
19/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5054	5	5	5	0.00
19/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5038	5	5	5	0.00
19/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4666	5	5	5	0.00
19/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4849	5	5	5	0.00
19/03/2012	R213 On 07-February-13			Bond Future	9.02	85.5159	85.3476	85.5159	0.00
19/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5821	6	6	6	0.00
19/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6013	6	6	6	0.00
19/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5637	6	6	6	0.00
19/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6174	6	6	6	0.00
19/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5784	6	6	6	0.00
19/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5974	6	6	6	0.00
19/03/2012	R214 On 03-May-12			Bond Future	8.94	76.3028	76.1003	76.3028	1,500.00
19/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1246	1	1	1	0.00
19/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1080	1	1	1	0.00
19/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1163	1	1	1	0.00
19/03/2012	R214 On 02-August-12			Bond Future	9.01	77.4174	77.2096	77.4174	0.00
19/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
19/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1790	2	2	2	0.00
19/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1625	1	2	1	0.00
19/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1708	2	2	2	0.00
20/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0403 On 21-December-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
20/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	AL7T On 03-May-12			Index Future	418.18	420.5300	418.1820	420.5300	16.00
20/03/2012	AL7T On 02-August-12			Index Future	424.26	426.6500	424.2620	426.6500	0.00
20/03/2012	ALBI On 03-May-12			Index Future	380.50	382.6590	380.4980	382.6590	897.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	ALBI On 02-August-12			Index Future	386.03	388.2270	386.0300	388.2270	118.00
20/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0047	0.0443	0.0047	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
20/03/2012	CAAO On 30-March-12			Can-Do Future	0.07	0.2213	0.0672	0.2213	100,000.00
20/03/2012	CAAW On 20-April-12			Any day expiry	7.65	7.5774	7.6508	7.5774	0.00
20/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	31	0	0	0	0.00
20/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	36	0	0	0	0.00
20/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	27	0	0	0	0.00
20/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	526	1	1	1	0.00
20/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	435	1	0	1	0.00
20/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	480	1	0	1	0.00
20/03/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0076	0.0849	0.0076	12,500.00
20/03/2012	CAAY On 30-April-12			Can-Do Future	0.14	0.0365	0.1406	0.0365	12,500.00
20/03/2012	CAAZ On 18-June-12			Can-Do Future	0.18	0.0732	0.1763	0.0732	5,670.00
20/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1020	0.0954	0.1020	8,000.00
20/03/2012	CABB On 18-June-12			Can-Do Future	0.11	0.1030	0.1050	0.1030	8,000.00
20/03/2012	CABC On 18-June-12			Can-Do Future	0.09	0.0000	0.0897	0.0000	16,000.00
20/03/2012	CABD On 18-June-12			Can-Do Future	0.05	0.0391	0.0469	0.0391	16,000.00
20/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2012	DAAA On 29-March-12			Any day expiry	7.63	7.5532	7.6266	7.5532	0.00
20/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	12	0	0	0	0.00
20/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	9	0	0	0	0.00
20/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	17	0	0	0	0.00
20/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	240	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
20/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	332	0	0	0	0.00
20/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	285	0	0	0	0.00
20/03/2012	GOVI On 03-May-12			GOVI	381.55	383.6410	381.5530	383.6410	193.00
20/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	2	0	2	0.00
20/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	2	0	2	0.00
20/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	2	0	2	0.00
20/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	4370	0	0	0	0.00
20/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	4570	0	0	0	0.00
20/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	4470	0	0	0	0.00
20/03/2012	GOVI On 02-August-12			GOVI	387.10	389.2240	387.1000	389.2240	0.00
20/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
20/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
20/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
20/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	28900	1	3	1	0.00
20/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	29100	1	3	1	0.00
20/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	29000	1	3	1	0.00
20/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2012	IGOV On 03-May-12			Index Future	171.02	171.0250	171.0180	171.0250	516.00
20/03/2012	IGOV On 02-August-12			Index Future	173.50	173.5140	173.5040	173.5140	0.00
20/03/2012	ILBI On 03-May-12			Index Future	463.78	463.7800	463.7800	463.7800	0.00
20/03/2012	ILBI On 02-August-12			Index Future	470.41	470.4110	470.4110	470.4110	152.00
20/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
20/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
20/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	0.00
20/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.65	94.3600	94.3500	94.3600	0.00
20/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.69	94.3400	94.3100	94.3400	2,890.00
20/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.75	94.3100	94.2500	94.3100	0.00
20/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.78	94.2800	94.2200	94.2800	0.00
20/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.84	94.2300	94.1600	94.2300	44,760.00
20/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.07	94.0000	93.9300	94.0000	840.00
20/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.30	93.7700	93.7000	93.7700	790.00
20/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.54	93.5300	93.4600	93.5300	500.00
20/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.77	93.2900	93.2300	93.2900	1,700.00
20/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	7.01	93.0600	92.9900	93.0600	2,000.00
20/03/2012	R157 On 03-May-12			Bond Future	6.99	121.4547	121.1380	121.4547	11,534.00
20/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4076	4	4	4	0.00
20/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4233	5	4	5	0.00
20/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	3918	4	4	4	0.00
20/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	15	0	0	0	1,500.00
20/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	71	0	0	0	0.00
20/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	233	0	0	0	0.00
20/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	1010	1	1	1	1,500.00
20/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1682	1	2	1	1,500.00
20/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
20/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2467	2	2	2	0.00
20/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
20/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
20/03/2012	R157 On 02-August-12			Bond Future	7.09	123.2214	122.8981	123.2214	0.00
20/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3000	3	3	3	0.00
20/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3123	3	3	3	0.00
20/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	2879	3	3	3	0.00
20/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	292	0	0	0	0.00
20/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	240	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
20/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	265	0	0	0	0.00
20/03/2012	R157 On 01-November-12			Bond Future	7.18	118.3228	117.9920	118.3228	0.00
20/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1105	1	1	1	0.00
20/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1171	1	1	1	0.00
20/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1040	1	1	1	0.00
20/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1672	1	2	1	0.00
20/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1521	1	2	1	0.00
20/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1596	1	2	1	0.00
20/03/2012	R157 On 07-February-13			Bond Future	7.26	120.3745	120.0448	120.3745	0.00
20/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	853	1	1	1	0.00
20/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	901	1	1	1	0.00
20/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	806	1	1	1	0.00
20/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2240	2	2	2	0.00
20/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	2078	2	2	2	0.00
20/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	2159	2	2	2	0.00
20/03/2012	R186 On 03-May-12			Bond Future	8.57	120.8544	119.8479	120.8544	29,388.00
20/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	4474	5	4	5	0.00
20/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	4820	6	5	6	0.00
20/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4137	5	4	5	0.00
20/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	215	0	0	0	2,250.00
20/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	3494	4	3	4	0.00
20/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	684	1	1	1	750.00
20/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	1657	2	2	2	0.00
20/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	2339	2	2	2	750.00
20/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	1001	1	1	1	2,250.00
20/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	4191	3	4	3	0.00
20/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	759	1	1	1	0.00
20/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	6645	6	7	6	0.00
20/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	568	0	1	0	0.00
20/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	658	0	1	0	0.00
20/03/2012	R186 On 02-August-12			Bond Future	8.66	117.3237	116.3004	117.3237	430.00
20/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	4757	5	5	5	0.00
20/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5000	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
20/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	4518	5	5	5	0.00
20/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	2695	3	3	3	8,750.00
20/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4332	5	4	5	0.00
20/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1343	2	1	2	43.00
20/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	4805	5	5	5	0.00
20/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1141	1	1	1	276.00
20/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9859	9	10	9	0.00
20/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3901	3	4	3	43.00
20/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	4323	4	4	4	276.00
20/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	10659	10	11	10	0.00
20/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	4150	4	4	4	0.00
20/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	6462	6	6	6	0.00
20/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3741	3	4	3	0.00
20/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3942	4	4	4	0.00
20/03/2012	R186 On 01-November-12			Bond Future	8.74	119.1436	118.1035	119.1436	0.00
20/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	5595	6	6	6	0.00
20/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5371	6	5	6	0.00
20/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	5823	6	6	6	0.00
20/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	5251	5	5	5	0.00
20/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5681	5	6	5	0.00
20/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5463	5	5	5	0.00
20/03/2012	R186 On 07-February-13			Bond Future	8.81	115.9160	114.8611	115.9160	0.00
20/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5192	6	5	6	0.00
20/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5393	6	5	6	0.00
20/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5003	6	5	6	0.00
20/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	8201	8	8	8	0.00
20/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7695	7	8	7	0.00
20/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7941	7	8	7	0.00
20/03/2012	R189 On 03-May-12			Bond Future	215.85	215.7034	215.8463	215.7034	0.00
20/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	846	1	1	1	0.00
20/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	796	1	1	1	0.00
20/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	896	1	1	1	0.00
20/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R197 On 03-May-12			Bond Future	254.08	254.1121	254.0813	254.1121	999.00
20/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3081	3	3	3	0.00
20/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3031	3	3	3	0.00
20/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3131	3	3	3	0.00
20/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R201 On 03-May-12			Bond Future	6.33	109.2975	109.0826	109.2975	1,658.00
20/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3444	4	3	4	0.00
20/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3562	4	4	4	0.00
20/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3325	4	3	4	0.00
20/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R201 On 02-August-12			Bond Future	6.38	106.4800	106.2578	106.4800	0.00
20/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2564	3	3	3	0.00
20/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2663	3	3	3	0.00
20/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2467	3	2	3	0.00
20/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	97	0	0	0	0.00
20/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	75	0	0	0	0.00
20/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	85	0	0	0	0.00
20/03/2012	R201 On 01-November-12			Bond Future	6.39	108.1312	107.9051	108.1312	0.00
20/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	989	1	1	1	0.00
20/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1047	1	1	1	0.00
20/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	934	1	1	1	0.00
20/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	811	1	1	1	0.00
20/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	723	1	1	1	0.00
20/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	766	1	1	1	0.00
20/03/2012	R201 On 07-February-13			Bond Future	6.37	105.5903	105.3632	105.5903	0.00
20/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	794	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
20/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	751	1	1	1	0.00
20/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	839	1	1	1	0.00
20/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	961	1	1	1	0.00
20/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	1051	1	1	1	0.00
20/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	1005	1	1	1	0.00
20/03/2012	R202 On 03-May-12			Bond Future	188.63	188.6530	188.6339	188.6530	36,952.00
20/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	1316	1	1	1	0.00
20/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	1416	1	1	1	0.00
20/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	1366	1	1	1	0.00
20/03/2012	R203 On 03-May-12			Bond Future	7.56	104.6254	104.2090	104.6254	3,524.00
20/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5124	6	5	6	0.00
20/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5329	6	5	6	0.00
20/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	4918	5	5	5	0.00
20/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	102	0	0	0	4,200.00
20/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	202	0	0	0	1,400.00
20/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	604	1	1	1	0.00
20/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1478	2	1	2	0.00
20/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	402	0	0	0	4,200.00
20/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	1069	1	1	1	1,400.00
20/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	2011	2	2	2	0.00
20/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	0	0	0.00
20/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2591	2	3	2	0.00
20/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	0	0	0.00
20/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	0	0	0.00
20/03/2012	R203 On 02-August-12			Bond Future	7.65	106.1461	105.7223	106.1461	0.00
20/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4087	4	4	4	0.00
20/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	3932	4	4	4	0.00
20/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4244	5	4	5	0.00
20/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	537	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
20/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	630	1	1	1	0.00
20/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	583	1	1	1	0.00
20/03/2012	R203 On 01-November-12			Bond Future	7.74	103.6303	103.1973	103.6303	0.00
20/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2204	2	2	2	0.00
20/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2101	2	2	2	0.00
20/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2311	3	2	3	0.00
20/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	2073	2	2	2	0.00
20/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2267	2	2	2	0.00
20/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	2168	2	2	2	0.00
20/03/2012	R203 On 07-February-13			Bond Future	7.83	105.4296	104.9919	105.4296	0.00
20/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	643	1	1	1	0.00
20/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	606	1	1	1	0.00
20/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	683	1	1	1	0.00
20/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5741	5	6	5	0.00
20/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	6072	6	6	6	0.00
20/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5905	6	6	6	0.00
20/03/2012	R204 On 03-May-12			Bond Future	7.86	104.2384	103.7566	104.2384	3,396.00
20/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	4489	5	4	5	0.00
20/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	4720	5	5	5	0.00
20/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4258	5	4	5	0.00
20/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	30	0	0	0	550.00
20/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	747	1	1	1	0.00
20/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1291	1	1	1	550.00
20/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	57	0	0	0	0.00
20/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4526	4	5	4	0.00
20/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	35	0	0	0	0.00
20/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	46	0	0	0	0.00
20/03/2012	R204 On 02-August-12			Bond Future	7.96	101.7238	101.2340	101.7238	0.00
20/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	3771	4	4	4	0.00
20/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	3939	4	4	4	0.00
20/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	3605	4	4	4	0.00
20/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1200	1	1	1	0.00
20/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	1057	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
20/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	1127	1	1	1	0.00
20/03/2012	R204 On 01-November-12			Bond Future	8.04	103.3028	102.8017	103.3028	0.00
20/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2608	3	3	3	0.00
20/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	2730	3	3	3	0.00
20/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2489	3	2	3	0.00
20/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2928	3	3	3	0.00
20/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2692	2	3	2	0.00
20/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2808	3	3	3	0.00
20/03/2012	R204 On 07-February-13			Bond Future	8.13	101.0566	100.5523	101.0566	0.00
20/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	2837	3	3	3	0.00
20/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	2952	3	3	3	0.00
20/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	2725	3	3	3	0.00
20/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3552	3	4	3	0.00
20/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3319	3	3	3	0.00
20/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3433	3	3	3	0.00
20/03/2012	R206 On 03-May-12			Bond Future	6.14	104.5913	104.4918	104.5913	890.00
20/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2159	2	2	2	0.00
20/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2081	2	2	2	0.00
20/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2237	2	2	2	0.00
20/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R206 On 02-August-12			Bond Future	6.18	102.3494	102.2464	102.3494	0.00
20/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1496	2	1	2	0.00
20/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1436	2	1	2	0.00
20/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1558	2	2	2	0.00
20/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	41	0	0	0	0.00
20/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	54	0	0	0	0.00
20/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	47	0	0	0	0.00
20/03/2012	R206 On 01-November-12			Bond Future	6.16	103.9366	103.8300	103.9366	0.00
20/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	366	0	0	0	0.00
20/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	341	0	0	0	0.00
20/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	393	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
20/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	515	0	1	0	0.00
20/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	577	1	1	1	0.00
20/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	545	0	1	0	0.00
20/03/2012	R206 On 07-February-13			Bond Future	6.04	101.9698	101.8651	101.9698	0.00
20/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	408	0	0	0	0.00
20/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	385	0	0	0	0.00
20/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	431	0	0	0	0.00
20/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	421	0	0	0	0.00
20/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	465	0	0	0	0.00
20/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	443	0	0	0	0.00
20/03/2012	R207 On 03-May-12			Bond Future	8.05	98.2240	97.7338	98.2240	22,324.00
20/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	3879	4	4	4	0.00
20/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4116	5	4	5	0.00
20/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	3644	4	4	4	0.00
20/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	139	0	0	0	2,400.00
20/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	1932	2	2	2	0.00
20/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	318	0	0	0	800.00
20/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	973	1	1	1	0.00
20/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1248	1	1	1	800.00
20/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	572	0	1	0	2,400.00
20/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2546	2	3	2	0.00
20/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	157	0	0	0	0.00
20/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3506	3	4	3	0.00
20/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	107	0	0	0	0.00
20/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	130	0	0	0	0.00
20/03/2012	R207 On 02-August-12			Bond Future	8.15	96.0168	95.5198	96.0168	0.00
20/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4327	5	4	5	0.00
20/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4510	5	5	5	0.00
20/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4147	5	4	5	0.00
20/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1252	1	1	1	0.00
20/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	1104	1	1	1	0.00
20/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1176	1	1	1	0.00
20/03/2012	R207 On 01-November-12			Bond Future	8.23	97.5025	96.9991	97.5025	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
20/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3069	3	3	3	0.00
20/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3206	3	3	3	0.00
20/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	2936	3	3	3	0.00
20/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	3081	3	3	3	0.00
20/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2834	3	3	3	0.00
20/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2955	3	3	3	0.00
20/03/2012	R207 On 07-February-13			Bond Future	8.31	95.5525	95.0401	95.5525	0.00
20/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3357	4	3	4	0.00
20/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3485	4	3	4	0.00
20/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3231	3	3	3	0.00
20/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3799	4	4	4	0.00
20/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3550	3	4	3	0.00
20/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3673	3	4	3	0.00
20/03/2012	R208 On 03-May-12			Bond Future	8.10	92.8112	92.2529	92.8112	9,510.00
20/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5202	6	5	6	0.00
20/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5464	6	5	6	0.00
20/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	4942	5	5	5	0.00
20/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	156	0	0	0	3,000.00
20/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2095	3	2	3	0.00
20/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	352	0	0	0	1,000.00
20/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1064	1	1	1	0.00
20/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1354	1	1	1	1,000.00
20/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	625	0	1	0	3,000.00
20/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2752	2	3	2	0.00
20/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	77	0	0	0	0.00
20/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3788	3	4	3	0.00
20/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	49	0	0	0	0.00
20/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	62	0	0	0	0.00
20/03/2012	R208 On 02-August-12			Bond Future	8.19	94.1618	93.5941	94.1618	0.00
20/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4552	5	5	5	0.00
20/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4362	5	4	5	0.00
20/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	4746	5	5	5	0.00
20/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1283	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
20/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1450	1	1	1	0.00
20/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1364	1	1	1	0.00
20/03/2012	R208 On 01-November-12			Bond Future	8.26	92.2229	91.6466	92.2229	0.00
20/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3272	4	3	4	0.00
20/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3130	3	3	3	0.00
20/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3418	4	3	4	0.00
20/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	3204	3	3	3	0.00
20/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3480	3	3	3	0.00
20/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3340	3	3	3	0.00
20/03/2012	R208 On 07-February-13			Bond Future	8.34	93.8261	93.2376	93.8261	0.00
20/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	2976	3	3	3	0.00
20/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	2859	3	3	3	0.00
20/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3102	3	3	3	0.00
20/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4708	4	5	4	0.00
20/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	5027	5	5	5	0.00
20/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4862	5	5	5	0.00
20/03/2012	R209 On 03-May-12			Bond Future	9.00	74.5949	73.7948	74.5949	2,933.00
20/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	1730	2	2	2	0.00
20/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	1928	2	2	2	0.00
20/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1544	2	2	2	0.00
20/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1942	2	2	2	0.00
20/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1563	1	2	1	0.00
20/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1745	1	2	1	0.00
20/03/2012	R209 On 02-August-12			Bond Future	9.08	75.6802	74.8682	75.6802	0.00
20/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	4566	5	5	5	0.00
20/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	4771	5	5	5	0.00
20/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4364	5	4	5	0.00
20/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3441	3	3	3	0.00
20/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	3117	3	3	3	0.00
20/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3276	3	3	3	0.00
20/03/2012	R209 On 01-November-12			Bond Future	9.14	73.7058	72.8813	73.7058	0.00
20/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4393	5	4	5	0.00
20/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	4571	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
20/03/2012	R209 On	01-November-12	8.95	Call	Bond Future	4224	5	4	5	0.00	
20/03/2012	R209 On	01-November-12	8.95	Put	Bond Future	5688	5	6	5	0.00	
20/03/2012	R209 On	01-November-12	9.05	Put	Bond Future	5275	5	5	5	0.00	
20/03/2012	R209 On	01-November-12	9.00	Put	Bond Future	5475	5	5	5	0.00	
20/03/2012	R209 On	07-February-13			Bond Future	9.21	74.9845	74.1482	74.9845	0.00	
20/03/2012	R209 On	07-February-13	9.00	Call	Bond Future	5078	6	5	6	0.00	
20/03/2012	R209 On	07-February-13	9.05	Call	Bond Future	5253	6	5	6	0.00	
20/03/2012	R209 On	07-February-13	8.95	Call	Bond Future	4912	5	5	5	0.00	
20/03/2012	R209 On	07-February-13	8.95	Put	Bond Future	6883	6	7	6	0.00	
20/03/2012	R209 On	07-February-13	9.05	Put	Bond Future	6464	6	6	6	0.00	
20/03/2012	R209 On	07-February-13	9.00	Put	Bond Future	6667	6	7	6	0.00	
20/03/2012	R210 On	03-May-12			Bond Future	140.40	140.4128	140.3984	140.4128	820.00	
20/03/2012	R210 On	03-May-12	139.00	Call	Bond Future	1398	1	1	1	0.00	
20/03/2012	R210 On	03-May-12	138.95	Call	Bond Future	1448	1	1	1	0.00	
20/03/2012	R210 On	03-May-12	139.05	Call	Bond Future	1348	1	1	1	0.00	
20/03/2012	R210 On	03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R210 On	03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R210 On	03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R211 On	03-May-12			Bond Future	118.52	118.5438	118.5170	118.5438	480.00	
20/03/2012	R211 On	03-May-12	118.20	Call	Bond Future	317	0	0	0	0.00	
20/03/2012	R211 On	03-May-12	118.25	Call	Bond Future	267	0	0	0	0.00	
20/03/2012	R211 On	03-May-12	118.15	Call	Bond Future	367	0	0	0	0.00	
20/03/2012	R211 On	03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R211 On	03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R211 On	03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R212 On	03-May-12			Bond Future	115.92	115.9377	115.9238	115.9377	2,752.00	
20/03/2012	R212 On	03-May-12	115.30	Call	Bond Future	624	1	1	1	0.00	
20/03/2012	R212 On	03-May-12	115.25	Call	Bond Future	674	1	1	1	0.00	
20/03/2012	R212 On	03-May-12	115.35	Call	Bond Future	574	1	1	1	0.00	
20/03/2012	R212 On	03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00	
20/03/2012	R212 On	03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
20/03/2012	R213 On 03-May-12			Bond Future	8.91	84.8602	83.9976	84.8602	4,359.00
20/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	3348	4	3	4	0.00
20/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3080	4	3	4	0.00
20/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	3623	4	4	4	0.00
20/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	673	1	1	1	0.00
20/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	879	1	1	1	0.00
20/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	771	1	1	1	0.00
20/03/2012	R213 On 02-August-12			Bond Future	8.99	86.1010	85.2197	86.1010	0.00
20/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	4988	6	5	6	0.00
20/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5208	6	5	6	0.00
20/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	4771	5	5	5	0.00
20/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	3177	3	3	3	0.00
20/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2868	3	3	3	0.00
20/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	3020	3	3	3	0.00
20/03/2012	R213 On 01-November-12			Bond Future	9.06	83.8888	83.0042	83.8888	0.00
20/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	4772	5	5	5	0.00
20/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	4962	5	5	5	0.00
20/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	4586	5	5	5	0.00
20/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5455	5	5	5	0.00
20/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	5061	5	5	5	0.00
20/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	5255	5	5	5	0.00
20/03/2012	R213 On 07-February-13			Bond Future	9.14	85.3476	84.4458	85.3476	0.00
20/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5344	6	5	6	0.00
20/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	5528	6	6	6	0.00
20/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5170	6	5	6	0.00
20/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6609	6	7	6	0.00
20/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	6201	6	6	6	0.00
20/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6399	6	6	6	0.00
20/03/2012	R214 On 03-May-12			Bond Future	9.04	76.1003	75.3470	76.1003	1,500.00
20/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1833	1	2	1	0.00
20/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1999	1	2	1	0.00
20/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1916	1	2	1	0.00
20/03/2012	R214 On 02-August-12			Bond Future	9.11	77.2096	76.4427	77.2096	0.00
20/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
20/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	2557	2	3	2	0.00
20/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	2392	2	2	2	0.00
20/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	2474	2	2	2	0.00
22/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	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
22/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	AL7T On 03-May-12			Index Future	419.05	418.1820	419.0510	418.1820	16.00
22/03/2012	AL7T On 02-August-12			Index Future	425.13	424.2620	425.1290	424.2620	0.00
22/03/2012	ALBI On 03-May-12			Index Future	381.27	380.4980	381.2730	380.4980	897.00
22/03/2012	ALBI On 02-August-12			Index Future	386.80	386.0300	386.8030	386.0300	118.00
22/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	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
22/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0443	0.0389	0.0443	0.00
22/03/2012	CAAO On 30-March-12			Can-Do Future	0.06	0.0672	0.0609	0.0672	100,000.00
22/03/2012	CAAW On 20-April-12			Any day expiry	7.77	7.6508	7.7664	7.6508	0.00
22/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	42	0	0	0	0.00
22/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	50	0	0	0	0.00
22/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	36	0	0	0	0.00
22/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	420	1	0	1	0.00
22/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	334	0	0	0	0.00
22/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	376	0	0	0	0.00
22/03/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0849	0.0829	0.0849	12,500.00
22/03/2012	CAAY On 30-April-12			Can-Do Future	0.15	0.1406	0.1451	0.1406	12,500.00
22/03/2012	CAAZ On 18-June-12			Can-Do Future	0.18	0.1763	0.1799	0.1763	5,670.00
22/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.0954	0.0975	0.0954	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	CABB On 18-June-12			Can-Do Future	0.11	0.1050	0.1051	0.1050	8,000.00
22/03/2012	CABC On 18-June-12			Can-Do Future	0.09	0.0897	0.0857	0.0897	16,000.00
22/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0469	0.0442	0.0469	16,000.00
22/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2012	DAAA On 29-March-12			Any day expiry	7.74	7.6266	7.7417	7.6266	0.00
22/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	20	0	0	0	0.00
22/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	14	0	0	0	0.00
22/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	29	0	0	0	0.00
22/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	137	0	0	0	0.00
22/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	222	0	0	0	0.00
22/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	178	0	0	0	0.00
22/03/2012	DAAC On 30-March-12			Any day expiry	6.25	6.2760	6.2452	6.2760	0.00
22/03/2012	DAAC On 30-March-12	6.28	Call	Any day expiry	38	0	0	0	0.00
22/03/2012	DAAC On 30-March-12	6.33	Call	Any day expiry	24	0	0	0	0.00
22/03/2012	DAAC On 30-March-12	6.23	Call	Any day expiry	62	0	0	0	0.00
22/03/2012	DAAC On 30-March-12	6.23	Put	Any day expiry	43	0	0	0	0.00
22/03/2012	DAAC On 30-March-12	6.33	Put	Any day expiry	105	0	0	0	0.00
22/03/2012	DAAC On 30-March-12	6.28	Put	Any day expiry	69	0	0	0	0.00
22/03/2012	GOVI On 03-May-12			GOVI	382.32	381.5530	382.3220	381.5530	193.00
22/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	3220	0	0	0	0.00
22/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	3120	0	0	0	0.00
22/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	3320	0	0	0	0.00
22/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
22/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
22/03/2012	GOVI On 02-August-12			GOVI	387.87	387.1000	387.8670	387.1000	0.00
22/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
22/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
22/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
22/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	21430	3	2	3	0.00
22/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	21230	3	2	3	0.00
22/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	21330	3	2	3	0.00
22/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2012	IGOV On 03-May-12			Index Future	170.67	171.0180	170.6700	171.0180	516.00
22/03/2012	IGOV On 02-August-12			Index Future	173.15	173.5040	173.1450	173.5040	0.00
22/03/2012	ILBI On 03-May-12			Index Future	463.78	463.7800	463.7800	463.7800	0.00
22/03/2012	ILBI On 02-August-12			Index Future	470.41	470.4110	470.4110	470.4110	152.00
22/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
22/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
22/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3100	94.3400	94.3100	2,890.00
22/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.2500	94.3000	94.2500	0.00
22/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.73	94.2200	94.2700	94.2200	0.00
22/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.1600	94.2000	94.1600	44,760.00
22/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.96	93.9300	94.0400	93.9300	840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.22	93.7000	93.7800	93.7000	790.00
22/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.46	93.4600	93.5400	93.4600	500.00
22/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.70	93.2300	93.3000	93.2300	1,700.00
22/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.94	92.9900	93.0600	92.9900	2,000.00
22/03/2012	JBAF On 19-March-14			Jibar Tradeable Future	7.18	7.0100	92.8200	7.0100	0.00
22/03/2012	R157 On 03-May-12			Bond Future	6.93	121.1380	121.3160	121.1380	11,534.00
22/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4253	4	4	4	0.00
22/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4410	4	4	4	0.00
22/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4096	4	4	4	0.00
22/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	22	0	0	0	1,500.00
22/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	93	0	0	0	1,500.00
22/03/2012	R157 On 03-May-12	7.35	Call	Bond Future	1490	0	1	0	0.00
22/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	286	0	0	0	1,500.00
22/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	885	1	1	1	1,500.00
22/03/2012	R157 On 03-May-12	7.35	Put	Bond Future	118	0	0	0	1,500.00
22/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1526	2	2	2	1,500.00
22/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
22/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2296	2	2	2	0.00
22/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R157 On 02-August-12			Bond Future	7.03	122.8981	123.0749	122.8981	0.00
22/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3168	3	3	3	0.00
22/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3292	3	3	3	0.00
22/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3043	3	3	3	0.00
22/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	279	0	0	0	0.00
22/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	232	0	0	0	0.00
22/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	256	0	0	0	0.00
22/03/2012	R157 On 01-November-12			Bond Future	7.11	117.9920	118.1741	117.9920	0.00
22/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1201	1	1	1	0.00
22/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1135	1	1	1	0.00
22/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1269	1	1	1	0.00
22/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1437	2	1	2	0.00
22/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1585	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
22/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1510	2	2	2	0.00
22/03/2012	R157 On 07-February-13			Bond Future	7.19	120.0448	120.2298	120.0448	0.00
22/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	956	1	1	1	0.00
22/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1008	1	1	1	0.00
22/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	907	1	1	1	0.00
22/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2156	2	2	2	0.00
22/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	2000	2	2	2	0.00
22/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	2077	2	2	2	0.00
22/03/2012	R186 On 03-May-12			Bond Future	8.54	119.8479	120.1421	119.8479	29,388.00
22/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	4675	4	5	4	0.00
22/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5030	5	5	5	0.00
22/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4329	4	4	4	0.00
22/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	232	0	0	0	2,250.00
22/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	3666	3	4	3	0.00
22/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	735	1	1	1	750.00
22/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	1750	2	2	2	0.00
22/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	2138	2	2	2	750.00
22/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	878	1	1	1	2,250.00
22/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3947	4	4	4	0.00
22/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	657	1	1	1	0.00
22/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	6368	7	6	7	0.00
22/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	484	1	0	1	0.00
22/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	565	1	1	1	0.00
22/03/2012	R186 On 02-August-12			Bond Future	8.63	116.3004	116.5979	116.3004	430.00
22/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	4917	5	5	5	0.00
22/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5165	5	5	5	0.00
22/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	4680	5	5	5	0.00
22/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	2836	3	3	3	8,750.00
22/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4495	4	4	4	0.00
22/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1434	1	1	1	43.00
22/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	4966	5	5	5	0.00
22/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1232	1	1	1	276.00
22/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9652	10	10	10	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
22/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3765	4	4	4	43.00
22/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	4188	4	4	4	276.00
22/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	10452	11	10	11	0.00
22/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	4014	4	4	4	0.00
22/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	6305	6	6	6	0.00
22/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3609	4	4	4	0.00
22/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3805	4	4	4	0.00
22/03/2012	R186 On 01-November-12			Bond Future	8.70	118.1035	118.4043	118.1035	0.00
22/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	5775	6	6	6	0.00
22/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6007	6	6	6	0.00
22/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5554	5	6	5	0.00
22/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5563	6	6	6	0.00
22/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	5134	5	5	5	0.00
22/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5342	5	5	5	0.00
22/03/2012	R186 On 07-February-13			Bond Future	8.78	114.8611	115.1648	114.8611	0.00
22/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5408	5	5	5	0.00
22/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5604	5	6	5	0.00
22/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5215	5	5	5	0.00
22/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	8109	8	8	8	0.00
22/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7602	8	8	8	0.00
22/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7853	8	8	8	0.00
22/03/2012	R189 On 03-May-12			Bond Future	215.82	215.8463	215.8209	215.8463	0.00
22/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	821	1	1	1	0.00
22/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	771	1	1	1	0.00
22/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	871	1	1	1	0.00
22/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R197 On 03-May-12			Bond Future	253.61	254.0813	253.6118	254.0813	999.00
22/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2612	3	3	3	0.00
22/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2562	3	3	3	0.00
22/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2662	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
22/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R201 On 03-May-12			Bond Future	6.24	109.0826	109.2901	109.0826	1,658.00
22/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3651	3	4	3	0.00
22/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3770	4	4	4	0.00
22/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3533	3	4	3	0.00
22/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R201 On 02-August-12			Bond Future	6.28	106.2578	106.4688	106.2578	0.00
22/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2765	3	3	3	0.00
22/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2864	3	3	3	0.00
22/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2665	2	3	2	0.00
22/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	84	0	0	0	0.00
22/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	65	0	0	0	0.00
22/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	75	0	0	0	0.00
22/03/2012	R201 On 01-November-12			Bond Future	6.28	107.9051	108.1191	107.9051	0.00
22/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1109	1	1	1	0.00
22/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1051	1	1	1	0.00
22/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1171	1	1	1	0.00
22/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	633	1	1	1	0.00
22/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	714	1	1	1	0.00
22/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	672	1	1	1	0.00
22/03/2012	R201 On 07-February-13			Bond Future	6.24	105.3632	105.5850	105.3632	0.00
22/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	911	1	1	1	0.00
22/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	866	1	1	1	0.00
22/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	958	1	1	1	0.00
22/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	859	1	1	1	0.00
22/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	944	1	1	1	0.00
22/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	900	1	1	1	0.00
22/03/2012	R202 On 03-May-12			Bond Future	188.48	188.6339	188.4790	188.6339	36,952.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	1471	1	1	1	0.00
22/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	1571	1	2	1	0.00
22/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	1521	1	2	1	0.00
22/03/2012	R203 On 03-May-12			Bond Future	7.51	104.2090	104.4169	104.2090	3,524.00
22/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5330	5	5	5	0.00
22/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5536	5	6	5	0.00
22/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5124	5	5	5	0.00
22/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	125	0	0	0	4,200.00
22/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	242	0	0	0	1,400.00
22/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	686	1	1	1	0.00
22/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1621	1	2	1	0.00
22/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	337	0	0	0	4,200.00
22/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	943	1	1	1	1,400.00
22/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1843	2	2	2	0.00
22/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	6	0	0	0	0.00
22/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2406	3	2	3	0.00
22/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	3	0	0	0	0.00
22/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	4	0	0	0	0.00
22/03/2012	R203 On 02-August-12			Bond Future	7.60	105.7223	105.9297	105.7223	0.00
22/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4265	4	4	4	0.00
22/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4103	4	4	4	0.00
22/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4428	4	4	4	0.00
22/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	514	1	1	1	0.00
22/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	594	1	1	1	0.00
22/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	553	1	1	1	0.00
22/03/2012	R203 On 01-November-12			Bond Future	7.69	103.1973	103.4115	103.1973	0.00
22/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2351	2	2	2	0.00
22/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2461	2	2	2	0.00
22/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2247	2	2	2	0.00
22/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2198	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
22/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	2009	2	2	2	0.00
22/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	2100	2	2	2	0.00
22/03/2012	R203 On 07-February-13			Bond Future	7.78	104.9919	105.2105	104.9919	0.00
22/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	743	1	1	1	0.00
22/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	702	1	1	1	0.00
22/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	785	1	1	1	0.00
22/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5625	6	6	6	0.00
22/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5949	6	6	6	0.00
22/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5786	6	6	6	0.00
22/03/2012	R204 On 03-May-12			Bond Future	7.80	103.7566	104.0484	103.7566	3,396.00
22/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	4771	4	5	4	0.00
22/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5004	5	5	5	0.00
22/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4538	4	5	4	0.00
22/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	40	0	0	0	550.00
22/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	865	1	1	1	0.00
22/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1117	1	1	1	550.00
22/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	45	0	0	0	0.00
22/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4244	5	4	5	0.00
22/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	28	0	0	0	0.00
22/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	36	0	0	0	0.00
22/03/2012	R204 On 02-August-12			Bond Future	7.90	101.2340	101.5305	101.2340	0.00
22/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	3994	4	4	4	0.00
22/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4166	4	4	4	0.00
22/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	3825	4	4	4	0.00
22/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1124	1	1	1	0.00
22/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	987	1	1	1	0.00
22/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	1054	1	1	1	0.00
22/03/2012	R204 On 01-November-12			Bond Future	7.98	102.8017	103.1020	102.8017	0.00
22/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2800	3	3	3	0.00
22/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2680	2	3	2	0.00
22/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	2926	3	3	3	0.00
22/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2588	3	3	3	0.00
22/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2819	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
22/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2700	3	3	3	0.00
22/03/2012	R204 On 07-February-13			Bond Future	8.06	100.5523	100.8591	100.5523	0.00
22/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3013	3	3	3	0.00
22/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3127	3	3	3	0.00
22/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	2901	3	3	3	0.00
22/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3421	4	3	4	0.00
22/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3187	3	3	3	0.00
22/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3303	3	3	3	0.00
22/03/2012	R206 On 03-May-12			Bond Future	6.02	104.4918	104.6733	104.4918	890.00
22/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2341	2	2	2	0.00
22/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2263	2	2	2	0.00
22/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2418	2	2	2	0.00
22/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R206 On 02-August-12			Bond Future	6.05	102.2464	102.4292	102.2464	0.00
22/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1669	1	2	1	0.00
22/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1606	1	2	1	0.00
22/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1731	2	2	2	0.00
22/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	32	0	0	0	0.00
22/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	41	0	0	0	0.00
22/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	37	0	0	0	0.00
22/03/2012	R206 On 01-November-12			Bond Future	5.99	103.8300	104.0158	103.8300	0.00
22/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	462	0	0	0	0.00
22/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	492	0	0	0	0.00
22/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	433	0	0	0	0.00
22/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	484	1	0	1	0.00
22/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	428	1	0	1	0.00
22/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	455	1	0	1	0.00
22/03/2012	R206 On 07-February-13			Bond Future	5.83	101.8651	102.0568	101.8651	0.00
22/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	515	0	1	0	0.00
22/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	489	0	0	0	0.00
22/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	541	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
22/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	339	0	0	0	0.00
22/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	377	0	0	0	0.00
22/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	358	0	0	0	0.00
22/03/2012	R207 On 03-May-12			Bond Future	8.01	97.7338	97.9647	97.7338	22,226.00
22/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4083	4	4	4	0.00
22/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4325	4	4	4	0.00
22/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	3843	4	4	4	0.00
22/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	162	0	0	0	2,400.00
22/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2079	2	2	2	0.00
22/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	362	0	0	0	800.00
22/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1067	1	1	1	0.00
22/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1111	1	1	1	800.00
22/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	488	1	0	1	2,400.00
22/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2359	3	2	3	0.00
22/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	125	0	0	0	0.00
22/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3298	4	3	4	0.00
22/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	85	0	0	0	0.00
22/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	103	0	0	0	0.00
22/03/2012	R207 On 02-August-12			Bond Future	8.10	95.5198	95.7492	95.5198	0.00
22/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4502	4	5	4	0.00
22/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4688	5	5	5	0.00
22/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4319	4	4	4	0.00
22/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1194	1	1	1	0.00
22/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	1053	1	1	1	0.00
22/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1122	1	1	1	0.00
22/03/2012	R207 On 01-November-12			Bond Future	8.18	96.9991	97.2322	96.9991	0.00
22/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3224	3	3	3	0.00
22/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3091	3	3	3	0.00
22/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3363	3	3	3	0.00
22/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2758	3	3	3	0.00
22/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	3003	3	3	3	0.00
22/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2877	3	3	3	0.00
22/03/2012	R207 On 07-February-13			Bond Future	8.27	95.0401	95.2808	95.0401	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
22/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3519	3	4	3	0.00
22/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3650	3	4	3	0.00
22/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3395	3	3	3	0.00
22/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3722	4	4	4	0.00
22/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3474	4	3	4	0.00
22/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3594	4	4	4	0.00
22/03/2012	R208 On 03-May-12			Bond Future	8.06	92.2529	92.4721	92.2529	9,510.00
22/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5412	5	5	5	0.00
22/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5676	5	6	5	0.00
22/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5149	5	5	5	0.00
22/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	176	0	0	0	3,000.00
22/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2230	2	2	2	0.00
22/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	392	0	0	0	1,000.00
22/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1149	1	1	1	0.00
22/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1220	1	1	1	1,000.00
22/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	541	1	1	1	3,000.00
22/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2572	3	3	3	0.00
22/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	65	0	0	0	0.00
22/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3589	4	4	4	0.00
22/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	42	0	0	0	0.00
22/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	52	0	0	0	0.00
22/03/2012	R208 On 02-August-12			Bond Future	8.15	93.5941	93.8137	93.5941	0.00
22/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4712	5	5	5	0.00
22/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4519	4	5	4	0.00
22/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	4909	5	5	5	0.00
22/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1226	1	1	1	0.00
22/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1388	1	1	1	0.00
22/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1304	1	1	1	0.00
22/03/2012	R208 On 01-November-12			Bond Future	8.22	91.6466	91.8720	91.6466	0.00
22/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3418	3	3	3	0.00
22/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3566	3	4	3	0.00
22/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3276	3	3	3	0.00
22/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3400	3	3	3	0.00

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22/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	3127	3	3	3	0.00
22/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3260	3	3	3	0.00
22/03/2012	R208 On 07-February-13			Bond Future	8.30	93.2376	93.4681	93.2376	0.00
22/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3137	3	3	3	0.00
22/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3017	3	3	3	0.00
22/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3261	3	3	3	0.00
22/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4636	5	5	5	0.00
22/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4954	5	5	5	0.00
22/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4793	5	5	5	0.00
22/03/2012	R209 On 03-May-12			Bond Future	8.97	73.7948	74.0319	73.7948	2,933.00
22/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	1801	2	2	2	0.00
22/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2007	2	2	2	0.00
22/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1608	2	2	2	0.00
22/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1769	2	2	2	0.00
22/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1405	2	1	2	0.00
22/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1579	2	2	2	0.00
22/03/2012	R209 On 02-August-12			Bond Future	9.04	74.8682	75.1095	74.8682	0.00
22/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	4664	5	5	5	0.00
22/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	4873	5	5	5	0.00
22/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4459	4	4	4	0.00
22/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3294	3	3	3	0.00
22/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2977	3	3	3	0.00
22/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3132	3	3	3	0.00
22/03/2012	R209 On 01-November-12			Bond Future	9.11	72.8813	73.1271	72.8813	0.00
22/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4520	4	5	4	0.00
22/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4347	4	4	4	0.00
22/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	4695	5	5	5	0.00
22/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	5153	5	5	5	0.00
22/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5565	6	6	6	0.00
22/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5357	5	5	5	0.00
22/03/2012	R209 On 07-February-13			Bond Future	9.18	74.1482	74.3982	74.1482	0.00
22/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5210	5	5	5	0.00
22/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5380	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
22/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5042	5	5	5	0.00
22/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6763	7	7	7	0.00
22/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6341	6	6	6	0.00
22/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6549	7	7	7	0.00
22/03/2012	R210 On 03-May-12			Bond Future	139.57	140.3984	139.5675	140.3984	820.00
22/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	567	1	1	1	0.00
22/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	617	1	1	1	0.00
22/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	517	1	1	1	0.00
22/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R211 On 03-May-12			Bond Future	118.51	118.5170	118.5079	118.5170	480.00
22/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	308	0	0	0	0.00
22/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	258	0	0	0	0.00
22/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	358	0	0	0	0.00
22/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R212 On 03-May-12			Bond Future	115.92	115.9238	115.9189	115.9238	2,752.00
22/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	619	1	1	1	0.00
22/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	669	1	1	1	0.00
22/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	569	1	1	1	0.00
22/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
22/03/2012	R213 On 03-May-12			Bond Future	8.89	83.9976	84.2100	83.9976	4,359.00
22/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	3466	3	3	3	0.00
22/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3191	3	3	3	0.00
22/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	3749	4	4	4	0.00
22/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	587	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
22/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	778	1	1	1	0.00
22/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	677	1	1	1	0.00
22/03/2012	R213 On 02-August-12			Bond Future	8.96	85.2197	85.4290	85.2197	0.00
22/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5090	5	5	5	0.00
22/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5314	5	5	5	0.00
22/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	4870	5	5	5	0.00
22/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	3067	3	3	3	0.00
22/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2765	3	3	3	0.00
22/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2913	3	3	3	0.00
22/03/2012	R213 On 01-November-12			Bond Future	9.04	83.0042	83.2106	83.0042	0.00
22/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	4875	5	5	5	0.00
22/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5067	5	5	5	0.00
22/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	4693	5	5	5	0.00
22/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5356	5	5	5	0.00
22/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4960	5	5	5	0.00
22/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	5151	5	5	5	0.00
22/03/2012	R213 On 07-February-13			Bond Future	9.11	84.4458	84.6567	84.4458	0.00
22/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5487	5	5	5	0.00
22/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	5667	6	6	6	0.00
22/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5312	5	5	5	0.00
22/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6540	7	7	7	0.00
22/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	6129	6	6	6	0.00
22/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6331	6	6	6	0.00
22/03/2012	R214 On 03-May-12			Bond Future	9.01	75.3470	75.5620	75.3470	1,500.00
22/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1784	2	2	2	0.00
22/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1618	2	2	2	0.00
22/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1701	2	2	2	0.00
22/03/2012	R214 On 02-August-12			Bond Future	9.08	76.4427	76.6548	76.4427	0.00
22/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
22/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	2345	3	2	3	0.00
22/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	2179	2	2	2	0.00
22/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	2262	2	2	2	0.00