



Derivatives Weekly Statistics Report

From: 30/04/2012 To: 30/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	AL7T On 03-May-12			Index Future	430.16	429.7150	430.1600	429.7150	0.00
30/04/2012	AL7T On 02-August-12			Index Future	436.20	435.7640	436.1970	435.7640	13.00
30/04/2012	AL7T On 01-November-12			Index Future	442.83	442.4020	442.8260	442.4020	0.00
30/04/2012	ALBI On 03-May-12			Index Future	390.13	389.8770	390.1270	389.8770	648.00
30/04/2012	ALBI On 02-August-12			Index Future	395.60	395.3660	395.6020	395.3660	375.00
30/04/2012	ALBI On 01-November-12			Index Future	401.61	401.3880	401.6140	401.3880	0.00
30/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C204 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
30/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	CAAY On 30-April-12			Can-Do Future	0.00	0.0025	0.0000	0.0025	0.00
30/04/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0940	0.0737	0.0940	5,670.00
30/04/2012	CABA On 18-June-12			Can-Do Future	0.31	0.2661	0.3141	0.2661	8,000.00
30/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0073	0.0052	0.0073	8,000.00
30/04/2012	CABC On 18-June-12			Can-Do Future	0.17	0.1780	0.1660	0.1780	0.00
30/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0024	0.0012	0.0024	16,000.00
30/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2012	CS33 On 15-September-33			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
30/04/2012	DAAE On 30-April-12			Any day expiry	6.34	6.3342	6.3444	6.3342	0.00
30/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	106	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	26	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	206	0	0	0	0.00
30/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	156	0	0	0	0.00
30/04/2012	DAAF On 30-April-12			Any day expiry	8.07	8.0814	8.0671	8.0814	0.00
30/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	67	0	0	0	0.00
30/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	17	0	0	0	0.00
30/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	117	0	0	0	0.00
30/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAG On 30-April-12			Any day expiry	7.74	7.7914	7.7431	7.7914	0.00
30/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	0	0	0	0	0.00
30/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	157	0	0	0	0.00
30/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	257	0	0	0	0.00
30/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	207	0	0	0	0.00
30/04/2012	GOVI On 03-May-12			GOVI	391.07	390.8390	391.0700	390.8390	59.00
30/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	90700	9	9	9	0.00
30/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	90600	9	9	9	0.00
30/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	90800	9	9	9	0.00
30/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 02-August-12			GOVI	396.56	396.3410	396.5580	396.3410	231.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	65580	6	7	6	0.00
30/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	65480	6	7	6	0.00
30/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	65680	6	7	6	0.00
30/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 01-November-12			GOVI	402.59	402.3790	402.5850	402.3790	0.00
30/04/2012	GOVI On 01-November-12	402.00	Call	GOVI	5850	0	1	0	0.00
30/04/2012	GOVI On 01-November-12	402.01	Call	GOVI	5750	0	1	0	0.00
30/04/2012	GOVI On 01-November-12	401.99	Call	GOVI	5950	0	1	0	0.00
30/04/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
30/04/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
30/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2012	IGOV On 03-May-12			Index Future	174.16	174.0410	174.1600	174.0410	0.00
30/04/2012	IGOV On 02-August-12			Index Future	176.60	176.4910	176.6040	176.4910	563.00
30/04/2012	IGOV On 01-November-12			Index Future	179.29	179.1800	179.2880	179.1800	0.00
30/04/2012	ILBI On 03-May-12			Index Future	471.72	471.6820	471.7160	471.6820	0.00
30/04/2012	ILBI On 02-August-12			Index Future	478.42	478.3840	478.4200	478.3840	169.00
30/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	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
30/04/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	2,890.00
30/04/2012	JBAF On	18-July-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	0.00
30/04/2012	JBAF On	15-August-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
30/04/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.67	94.3300	94.3300	94.3300	44,760.00
30/04/2012	JBAF On	17-October-12			Jibar Tradeable Future	5.68	94.3000	94.3200	94.3000	0.00
30/04/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.74	94.2300	94.2600	94.2300	840.00
30/04/2012	JBAF On	20-March-13			Jibar Tradeable Future	5.89	94.0800	94.1100	94.0800	790.00
30/04/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.05	93.9100	93.9500	93.9100	500.00
30/04/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.23	93.7200	93.7700	93.7200	1,700.00
30/04/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.43	93.5300	93.5700	93.5300	1,500.00
30/04/2012	JBAF On	19-March-14			Jibar Tradeable Future	6.64	93.3100	93.3600	93.3100	0.00
30/04/2012	R157 On	03-May-12			Bond Future	6.46	122.8694	122.8728	122.8694	8,496.00
30/04/2012	R157 On	03-May-12	8.25	Call	Bond Future	5809	6	6	6	0.00
30/04/2012	R157 On	03-May-12	8.30	Call	Bond Future	5967	6	6	6	0.00
30/04/2012	R157 On	03-May-12	8.20	Call	Bond Future	5652	6	6	6	0.00
30/04/2012	R157 On	03-May-12	6.25	Call	Bond Future	1	0	0	0	1,500.00
30/04/2012	R157 On	03-May-12	6.50	Call	Bond Future	201	0	0	0	1,500.00
30/04/2012	R157 On	03-May-12	7.35	Call	Bond Future	2929	3	3	3	0.00
30/04/2012	R157 On	03-May-12	6.75	Call	Bond Future	958	1	1	1	1,500.00
30/04/2012	R157 On	03-May-12	6.75	Put	Bond Future	0	0	0	0	1,500.00
30/04/2012	R157 On	03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
30/04/2012	R157 On	03-May-12	6.50	Put	Bond Future	77	0	0	0	1,500.00
30/04/2012	R157 On	03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R157 On	03-May-12	6.25	Put	Bond Future	718	1	1	1	0.00
30/04/2012	R157 On	03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R157 On	03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R157 On	02-August-12			Bond Future	6.54	124.5972	124.5941	124.5972	5,409.00
30/04/2012	R157 On	02-August-12	8.00	Call	Bond Future	4435	4	4	4	0.00
30/04/2012	R157 On	02-August-12	8.05	Call	Bond Future	4582	5	5	5	0.00
30/04/2012	R157 On	02-August-12	7.95	Call	Bond Future	4288	4	4	4	0.00
30/04/2012	R157 On	02-August-12	6.15	Call	Bond Future	216	0	0	0	3,750.00
30/04/2012	R157 On	02-August-12	6.95	Call	Bond Future	1503	2	2	2	0.00
30/04/2012	R157 On	02-August-12	6.35	Call	Bond Future	405	0	0	0	1,250.00

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30/04/2012	R157 On 02-August-12	6.55	Call	Bond Future	684	1	1	1	0.00
30/04/2012	R157 On 02-August-12	6.55	Put	Bond Future	641	1	1	1	1,250.00
30/04/2012	R157 On 02-August-12	6.95	Put	Bond Future	228	0	0	0	3,750.00
30/04/2012	R157 On 02-August-12	6.35	Put	Bond Future	983	1	1	1	0.00
30/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	5	0	0	0	0.00
30/04/2012	R157 On 02-August-12	6.15	Put	Bond Future	1421	1	1	1	0.00
30/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	3	0	0	0	0.00
30/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	4	0	0	0	0.00
30/04/2012	R157 On 01-November-12			Bond Future	6.58	119.6867	119.6810	119.6867	0.00
30/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1791	2	2	2	0.00
30/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1696	2	2	2	0.00
30/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1889	2	2	2	0.00
30/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	550	1	1	1	0.00
30/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	639	1	1	1	0.00
30/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	593	1	1	1	0.00
30/04/2012	R157 On 07-February-13			Bond Future	6.62	121.6980	121.6929	121.6980	0.00
30/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1404	1	1	1	0.00
30/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1478	2	1	2	0.00
30/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1333	1	1	1	0.00
30/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1119	1	1	1	0.00
30/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1007	1	1	1	0.00
30/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1062	1	1	1	0.00
30/04/2012	R186 On 03-May-12			Bond Future	8.17	123.6520	123.6520	123.6520	13,706.00
30/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7620	8	8	8	0.00
30/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8056	8	8	8	0.00
30/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7182	7	7	7	0.00
30/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	11	0	0	0	2,250.00
30/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6298	6	6	6	0.00
30/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	684	1	1	1	750.00
30/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3126	3	3	3	0.00
30/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	4	0	0	0	750.00
30/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	0	0	0	0	2,250.00
30/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	387	1	0	1	0.00

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30/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2637	3	3	3	0.00
30/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R186 On 02-August-12			Bond Future	8.25	120.0954	120.1048	120.0954	26,725.00
30/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5746	6	6	6	0.00
30/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6083	7	6	7	0.00
30/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2831	3	3	3	8,750.00
30/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5157	6	5	6	0.00
30/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5416	6	5	6	0.00
30/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	814	1	1	1	276.00
30/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1046	1	1	1	43.00
30/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	5813	6	6	6	0.00
30/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	1781	2	2	2	1,099.00
30/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7489	8	7	8	0.00
30/04/2012	R186 On 02-August-12	7.70	Call	Bond Future	902	1	1	1	2,700.00
30/04/2012	R186 On 02-August-12	8.30	Call	Bond Future	3079	4	3	4	0.00
30/04/2012	R186 On 02-August-12	8.30	Put	Bond Future	2571	3	3	3	900.00
30/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	674	1	1	1	199.00
30/04/2012	R186 On 02-August-12	7.70	Put	Bond Future	6213	7	6	7	0.00
30/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1105	2	1	2	43.00
30/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4133	5	4	5	0.00
30/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	5757	6	6	6	0.00
30/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1243	2	1	2	0.00
30/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	2793	3	3	3	0.00
30/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1344	2	1	2	276.00
30/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	6528	7	7	7	0.00
30/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1020	1	1	1	0.00
30/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1127	2	1	2	2,700.00
30/04/2012	R186 On 01-November-12			Bond Future	8.31	121.9289	121.9289	121.9289	0.00
30/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	6915	7	7	7	0.00
30/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7198	8	7	8	0.00
30/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6637	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3121	3	3	3	0.00
30/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	2801	3	3	3	0.00
30/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	2957	3	3	3	0.00
30/04/2012	R186 On 07-February-13			Bond Future	8.38	118.6834	118.6834	118.6834	0.00
30/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6223	6	6	6	0.00
30/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5988	6	6	6	0.00
30/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6468	7	6	7	0.00
30/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	4948	5	5	5	0.00
30/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5364	6	5	6	0.00
30/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5150	5	5	5	0.00
30/04/2012	R189 On 03-May-12			Bond Future	215.77	215.7622	215.7666	215.7622	0.00
30/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	767	1	1	1	0.00
30/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	717	1	1	1	0.00
30/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	817	1	1	1	0.00
30/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R189 On 02-August-12			Bond Future	218.79	218.7984	218.7939	218.7984	44.00
30/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	794	1	1	1	0.00
30/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	844	1	1	1	0.00
30/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	744	1	1	1	0.00
30/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R197 On 03-May-12			Bond Future	259.93	259.9021	259.9251	259.9021	0.00
30/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8925	9	9	9	0.00
30/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8875	9	9	9	0.00
30/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8975	9	9	9	0.00
30/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R197 On 02-August-12			Bond Future	258.38	258.3705	258.3831	258.3705	1,289.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1383	1	1	1	0.00
30/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1333	1	1	1	0.00
30/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1433	1	1	1	0.00
30/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R201 On 03-May-12			Bond Future	5.81	110.3580	110.3605	110.3580	1,540.00
30/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4722	5	5	5	0.00
30/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4840	5	5	5	0.00
30/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4603	5	5	5	0.00
30/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R201 On 02-August-12			Bond Future	5.83	107.5043	107.5021	107.5043	2,704.00
30/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3724	4	4	4	0.00
30/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3615	4	4	4	0.00
30/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3832	4	4	4	0.00
30/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	0	0	0.00
30/04/2012	R201 On 01-November-12			Bond Future	5.78	109.1421	109.1360	109.1421	0.00
30/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1645	2	2	2	0.00
30/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1564	2	2	2	0.00
30/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1728	2	2	2	0.00
30/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	173	0	0	0	0.00
30/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	210	0	0	0	0.00
30/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	191	0	0	0	0.00
30/04/2012	R201 On 07-February-13			Bond Future	5.70	106.5610	106.5538	106.5610	0.00
30/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1348	1	1	1	0.00
30/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1412	1	1	1	0.00
30/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1285	1	1	1	0.00
30/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	394	0	0	0	0.00
30/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	344	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
30/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	369	0	0	0	0.00
30/04/2012	R202 On 03-May-12			Bond Future	191.79	191.7701	191.7890	191.7701	8.00
30/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1789	2	2	2	0.00
30/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1839	2	2	2	0.00
30/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1739	2	2	2	0.00
30/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R202 On 02-August-12			Bond Future	191.72	191.7124	191.7238	191.7124	39,997.00
30/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	724	1	1	1	0.00
30/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	674	1	1	1	0.00
30/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	774	1	1	1	0.00
30/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R203 On 03-May-12			Bond Future	6.99	106.7251	106.7251	106.7251	2,804.00
30/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7634	8	8	8	0.00
30/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7841	8	8	8	0.00
30/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7426	7	7	7	0.00
30/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	224	0	0	0	4,200.00
30/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	730	1	1	1	1,400.00
30/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	2051	2	2	2	0.00
30/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3592	4	4	4	0.00
30/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
30/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	1,400.00
30/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	23	0	0	0	0.00
30/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	197	0	0	0	0.00
30/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R203 On 02-August-12			Bond Future	7.07	108.2233	108.2233	108.2233	1,762.00
30/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	6028	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
30/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	6226	6	6	6	0.00
30/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5830	6	6	6	0.00
30/04/2012	R203 On 02-August-12	6.60	Call	Bond Future	362	1	0	1	4,200.00
30/04/2012	R203 On 02-August-12	7.55	Call	Bond Future	2470	3	2	3	0.00
30/04/2012	R203 On 02-August-12	6.85	Call	Bond Future	697	1	1	1	1,400.00
30/04/2012	R203 On 02-August-12	7.15	Call	Bond Future	1311	1	1	1	0.00
30/04/2012	R203 On 02-August-12	7.15	Put	Bond Future	963	1	1	1	1,400.00
30/04/2012	R203 On 02-August-12	7.55	Put	Bond Future	405	1	0	1	4,200.00
30/04/2012	R203 On 02-August-12	6.85	Put	Bond Future	1660	2	2	2	0.00
30/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	27	0	0	0	0.00
30/04/2012	R203 On 02-August-12	6.60	Put	Bond Future	2433	3	2	3	0.00
30/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	18	0	0	0	0.00
30/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	23	0	0	0	0.00
30/04/2012	R203 On 01-November-12			Bond Future	7.13	105.7130	105.7088	105.7130	0.00
30/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3389	3	3	3	0.00
30/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3537	4	4	4	0.00
30/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3244	3	3	3	0.00
30/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	898	1	1	1	0.00
30/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	788	1	1	1	0.00
30/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	841	1	1	1	0.00
30/04/2012	R203 On 07-February-13			Bond Future	7.19	107.4873	107.4834	107.4873	0.00
30/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	995	1	1	1	0.00
30/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1060	1	1	1	0.00
30/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	933	1	1	1	0.00
30/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	3907	4	4	4	0.00
30/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3627	4	4	4	0.00
30/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	3765	4	4	4	0.00
30/04/2012	R204 On 03-May-12			Bond Future	7.29	106.6754	106.6807	106.6754	1,571.00
30/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	7367	7	7	7	0.00
30/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7609	8	8	8	0.00
30/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	7125	7	7	7	0.00
30/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	1	0	0	0	550.00
30/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2380	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
30/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	550.00
30/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	1573	2	2	2	0.00
30/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R204 On 02-August-12			Bond Future	7.37	104.1511	104.1511	104.1511	3,969.00
30/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5656	6	6	6	0.00
30/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5880	6	6	6	0.00
30/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5432	6	5	6	0.00
30/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	110	0	0	0	0.00
30/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	81	0	0	0	0.00
30/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	95	0	0	0	0.00
30/04/2012	R204 On 01-November-12			Bond Future	7.44	105.7370	105.7320	105.7370	0.00
30/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3886	4	4	4	0.00
30/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3721	4	4	4	0.00
30/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	4055	4	4	4	0.00
30/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1087	1	1	1	0.00
30/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1230	1	1	1	0.00
30/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1156	1	1	1	0.00
30/04/2012	R204 On 07-February-13			Bond Future	7.50	103.4747	103.4747	103.4747	0.00
30/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	4030	4	4	4	0.00
30/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3880	4	4	4	0.00
30/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4182	4	4	4	0.00
30/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1626	2	2	2	0.00
30/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	1785	2	2	2	0.00
30/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1704	2	2	2	0.00
30/04/2012	R206 On 03-May-12			Bond Future	5.58	105.3695	105.3874	105.3695	1,000.00
30/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3055	3	3	3	0.00
30/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2977	3	3	3	0.00
30/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3133	3	3	3	0.00
30/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R206 On 03-May-12	7.50	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
30/04/2012	R206 On 02-August-12			Bond Future	5.57	103.0888	103.1013	103.0888	1,781.00
30/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2304	2	2	2	0.00
30/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2237	2	2	2	0.00
30/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2372	2	2	2	0.00
30/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R206 On 01-November-12			Bond Future	5.43	104.6596	104.6700	104.6596	0.00
30/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	764	1	1	1	0.00
30/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	811	1	1	1	0.00
30/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	718	1	1	1	0.00
30/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	114	0	0	0	0.00
30/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	93	0	0	0	0.00
30/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	103	0	0	0	0.00
30/04/2012	R206 On 07-February-13			Bond Future	5.16	102.6498	102.6598	102.6498	0.00
30/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	860	1	1	1	0.00
30/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	896	1	1	1	0.00
30/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	825	1	1	1	0.00
30/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	110	0	0	0	0.00
30/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	91	0	0	0	0.00
30/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	100	0	0	0	0.00
30/04/2012	R207 On 03-May-12			Bond Future	7.56	100.4439	100.4780	100.4439	7,728.00
30/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6493	6	6	6	0.00
30/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6754	7	7	7	0.00
30/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6231	6	6	6	0.00
30/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	74	0	0	0	2,400.00
30/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	4105	4	4	4	0.00
30/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	615	1	1	1	800.00
30/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2469	2	2	2	0.00
30/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	0	0	0	0	800.00
30/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	2,400.00
30/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	99	0	0	0	0.00
30/04/2012	R207 On 03-May-12	8.70	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
30/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	696	1	1	1	0.00
30/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R207 On 02-August-12			Bond Future	7.64	98.2196	98.2527	98.2196	20,821.00
30/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	6010	6	6	6	0.00
30/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6248	6	6	6	0.00
30/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5772	6	6	6	0.00
30/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	144	0	0	0	0.00
30/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	109	0	0	0	0.00
30/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	126	0	0	0	0.00
30/04/2012	R207 On 01-November-12			Bond Future	7.71	99.7159	99.7427	99.7159	185.00
30/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4216	4	4	4	0.00
30/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4039	4	4	4	0.00
30/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4395	5	4	5	0.00
30/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1280	1	1	1	0.00
30/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1440	2	1	2	0.00
30/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1359	2	1	2	0.00
30/04/2012	R207 On 07-February-13			Bond Future	7.78	97.7506	97.7765	97.7506	0.00
30/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4401	5	4	5	0.00
30/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4240	4	4	4	0.00
30/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4564	5	5	5	0.00
30/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	1893	2	2	2	0.00
30/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2071	2	2	2	0.00
30/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	1981	2	2	2	0.00
30/04/2012	R208 On 03-May-12			Bond Future	7.66	94.8422	94.9096	94.8422	6,990.00
30/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7797	8	8	8	0.00
30/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	8071	8	8	8	0.00
30/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7522	7	8	7	0.00
30/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	39	0	0	0	3,000.00
30/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	4127	4	4	4	0.00
30/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	457	1	0	1	1,000.00
30/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2367	2	2	2	0.00
30/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	1	0	0	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	0	0	0	0	3,000.00
30/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	200	0	0	0	0.00
30/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	1	0	0	0	0.00
30/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1014	1	1	1	0.00
30/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R208 On 02-August-12			Bond Future	7.74	96.1720	96.2377	96.1720	7,120.00
30/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6021	6	6	6	0.00
30/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6271	6	6	6	0.00
30/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5770	6	6	6	0.00
30/04/2012	R208 On 02-August-12	7.20	Call	Bond Future	507	1	1	1	3,450.00
30/04/2012	R208 On 02-August-12	7.50	Call	Bond Future	1050	1	1	1	1,150.00
30/04/2012	R208 On 02-August-12	7.80	Call	Bond Future	1882	2	2	2	0.00
30/04/2012	R208 On 02-August-12	8.25	Call	Bond Future	3631	4	4	4	0.00
30/04/2012	R208 On 02-August-12	8.25	Put	Bond Future	613	1	1	1	3,450.00
30/04/2012	R208 On 02-August-12	7.80	Put	Bond Future	1494	2	1	2	1,150.00
30/04/2012	R208 On 02-August-12	7.50	Put	Bond Future	2469	3	2	3	0.00
30/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	215	0	0	0	0.00
30/04/2012	R208 On 02-August-12	7.20	Put	Bond Future	3776	4	4	4	0.00
30/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	164	0	0	0	0.00
30/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	189	0	0	0	0.00
30/04/2012	R208 On 01-November-12			Bond Future	7.80	94.2413	94.3054	94.2413	0.00
30/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4269	4	4	4	0.00
30/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4455	5	4	5	0.00
30/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4086	4	4	4	0.00
30/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	1777	2	2	2	0.00
30/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1583	2	2	2	0.00
30/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1678	2	2	2	0.00
30/04/2012	R208 On 07-February-13			Bond Future	7.86	95.8241	95.8922	95.8241	0.00
30/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3709	4	4	4	0.00
30/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3866	4	4	4	0.00
30/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3558	4	4	4	0.00
30/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3071	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
30/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	2817	3	3	3	0.00
30/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	2941	3	3	3	0.00
30/04/2012	R209 On 03-May-12			Bond Future	8.73	75.9250	75.9330	75.9250	1,033.00
30/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2139	2	2	2	0.00
30/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2509	3	3	3	0.00
30/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1775	2	2	2	0.00
30/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	35	0	0	0	0.00
30/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	6	0	0	0	0.00
30/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	16	0	0	0	0.00
30/04/2012	R209 On 02-August-12			Bond Future	8.80	76.9926	77.0005	76.9926	2,243.00
30/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4608	5	5	5	0.00
30/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4351	5	4	5	0.00
30/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4870	5	5	5	0.00
30/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1083	1	1	1	0.00
30/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1295	2	1	2	0.00
30/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1185	2	1	2	0.00
30/04/2012	R209 On 01-November-12			Bond Future	8.86	75.0253	75.0253	75.0253	0.00
30/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4725	5	5	5	0.00
30/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4524	5	5	5	0.00
30/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4931	5	5	5	0.00
30/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3491	4	3	4	0.00
30/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	3844	4	4	4	0.00
30/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3663	4	4	4	0.00
30/04/2012	R209 On 07-February-13			Bond Future	8.93	76.2799	76.2799	76.2799	0.00
30/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5391	6	5	6	0.00
30/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5199	5	5	5	0.00
30/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5589	6	6	6	0.00
30/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4669	5	5	5	0.00
30/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5038	5	5	5	0.00
30/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4849	5	5	5	0.00
30/04/2012	R210 On 03-May-12			Bond Future	142.61	142.5979	142.6118	142.5979	0.00
30/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	3612	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	3562	4	4	4	0.00
30/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	3662	4	4	4	0.00
30/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R210 On 02-August-12			Bond Future	144.61	144.6043	144.6126	144.6043	925.00
30/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	1613	2	2	2	0.00
30/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	1663	2	2	2	0.00
30/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	1563	2	2	2	0.00
30/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 03-May-12			Bond Future	119.62	119.6143	119.6209	119.6143	0.00
30/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1421	1	1	1	0.00
30/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1471	1	1	1	0.00
30/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1371	1	1	1	0.00
30/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 02-August-12			Bond Future	119.90	119.9006	119.9023	119.9006	480.00
30/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
30/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	48	0	0	0	0.00
30/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	148	0	0	0	0.00
30/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	98	0	0	0	0.00
30/04/2012	R212 On 03-May-12			Bond Future	118.58	118.5670	118.5775	118.5670	0.00
30/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3277	3	3	3	0.00
30/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	3227	3	3	3	0.00
30/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3327	3	3	3	0.00
30/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R212 On 03-May-12	115.35	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
30/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R212 On 02-August-12			Bond Future	118.71	118.7022	118.7081	118.7022	2,902.00
30/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	708	1	1	1	0.00
30/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	658	1	1	1	0.00
30/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	758	1	1	1	0.00
30/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R213 On 03-May-12			Bond Future	8.58	86.7334	86.7005	86.7334	3,855.00
30/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5280	5	5	5	0.00
30/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	4904	5	5	5	0.00
30/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5653	6	6	6	0.00
30/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R213 On 02-August-12			Bond Future	8.65	87.9550	87.9144	87.9550	870.00
30/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5539	6	6	6	0.00
30/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5829	6	6	6	0.00
30/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5253	6	5	6	0.00
30/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	965	1	1	1	0.00
30/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	795	1	1	1	0.00
30/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	876	1	1	1	0.00
30/04/2012	R213 On 01-November-12			Bond Future	8.72	85.7571	85.7090	85.7571	0.00
30/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5404	6	5	6	0.00
30/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5630	6	6	6	0.00
30/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5182	5	5	5	0.00
30/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3346	4	3	4	0.00
30/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3025	3	3	3	0.00
30/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3182	3	3	3	0.00
30/04/2012	R213 On 07-February-13			Bond Future	8.79	87.1962	87.1489	87.1962	0.00
30/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6073	6	6	6	0.00
30/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6288	6	6	6	0.00
30/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5862	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
30/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4598	5	5	5	0.00
30/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4258	4	4	4	0.00
30/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4425	5	4	5	0.00
30/04/2012	R214 On 03-May-12			Bond Future	8.78	77.3961	77.4460	77.3961	1,530.00
30/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	183	0	0	0	0.00
30/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	266	0	0	0	0.00
30/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	100	0	0	0	0.00
30/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
30/04/2012	R214 On 02-August-12			Bond Future	8.85	78.4881	78.5292	78.4881	1,530.00
30/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
30/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
30/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
30/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	471	1	0	1	0.00
30/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	305	0	0	0	0.00
30/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	388	0	0	0	0.00