



# Derivatives Weekly Statistics Report

From: 14/05/2012 To: 16/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	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
14/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	AL7T On 02-August-12			Index Future	432.73	434.9270	432.7340	434.9270	13.00
14/05/2012	AL7T On 01-November-12			Index Future	439.25	441.4900	439.2490	441.4900	0.00
14/05/2012	ALBI On 02-August-12			Index Future	392.10	393.9390	392.1020	393.9390	1,008.00
14/05/2012	ALBI On 01-November-12			Index Future	398.01	399.8840	398.0050	399.8840	0.00
14/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	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
14/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CAAZ On 18-June-12			Can-Do Future	0.22	0.1679	0.2187	0.1679	5,670.00
14/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
14/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0037	0.0038	0.0037	8,000.00
14/05/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0369	0.0295	0.0369	0.00
14/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0002	0.0002	0.0002	16,000.00
14/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2012	DAUS On 31-May-12			Any day expiry	8.19	8.0937	8.1927	8.0937	0.00
14/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	447	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	437	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	457	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	87	0	0	0	4,110.00
14/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	794	1	1	1	0.00
14/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	1	0	0	0	4,110.00
14/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	144	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	4	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	4	0	0	0	0.00
14/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	4	0	0	0	0.00
14/05/2012	DAUS On 29-June-12			Any day expiry	8.23	8.1287	8.2281	8.1287	0.00
14/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	500	0	1	0	0.00
14/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	491	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	509	0	1	0	0.00
14/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	832	1	1	1	0.00
14/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	171	0	0	0	5,480.00
14/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	4	0	0	0	5,480.00
14/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	193	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	21	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	23	0	0	0	0.00
14/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	22	0	0	0	0.00
14/05/2012	DAUS On 31-July-12			Any day expiry	8.27	8.1664	8.2661	8.1664	0.00
14/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	518	0	1	0	0.00
14/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	510	0	1	0	0.00
14/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	526	0	1	0	0.00
14/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	244	0	0	0	4,800.00
14/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	876	1	1	1	0.00
14/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	10	0	0	0	4,800.00
14/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	228	0	0	0	0.00
14/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	50	0	0	0	0.00
14/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	54	0	0	0	0.00
14/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	52	0	0	0	0.00
14/05/2012	DAUS On 31-August-12			Any day expiry	8.30	8.2029	8.3025	8.2029	0.00
14/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	539	0	1	0	0.00
14/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	532	0	1	0	0.00
14/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	547	0	1	0	0.00

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14/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	922	1	1	1	0.00
14/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	311	0	0	0	6,170.00
14/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	20	0	0	0	6,170.00
14/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	259	0	0	0	0.00
14/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	85	0	0	0	0.00
14/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	90	0	0	0	0.00
14/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	87	0	0	0	0.00
14/05/2012	DAUS On 28-September-12			Any day expiry	8.33	8.2357	8.3349	8.2357	0.00
14/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	557	0	1	0	0.00
14/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	550	0	1	0	0.00
14/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	564	0	1	0	0.00
14/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	366	0	0	0	7,540.00
14/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	964	1	1	1	0.00
14/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	29	0	0	0	7,540.00
14/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	281	0	0	0	0.00
14/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	119	0	0	0	0.00
14/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	125	0	0	0	0.00
14/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	122	0	0	0	0.00
14/05/2012	DAUS On 31-October-12			Any day expiry	8.37	8.2744	8.3732	8.2744	0.00
14/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	614	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	608	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	621	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1013	1	1	1	0.00
14/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	427	0	0	0	8,220.00
14/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	40	0	0	0	8,220.00
14/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	304	0	0	0	0.00
14/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	138	0	0	0	0.00
14/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	145	0	0	0	0.00
14/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	141	0	0	0	0.00
14/05/2012	GOVI On 02-August-12			GOVI	393.29	395.0460	393.2920	395.0460	228.00
14/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	32920	5	3	5	0.00
14/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	32820	5	3	5	0.00
14/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	33020	5	3	5	0.00

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14/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12			GOVI	399.21	401.0070	399.2140	401.0070	0.00
14/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
14/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	27760	1	3	1	0.00
14/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	27960	1	3	1	0.00
14/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	27860	1	3	1	0.00
14/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2012	IGOV On 02-August-12			Index Future	175.56	175.4650	175.5630	175.4650	563.00
14/05/2012	IGOV On 01-November-12			Index Future	178.21	178.1120	178.2060	178.1120	0.00
14/05/2012	ILBI On 02-August-12			Index Future	478.20	478.1960	478.1960	478.1960	169.00
14/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
14/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
14/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
14/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
14/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	44,760.00
14/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00

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14/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	840.00
14/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1800	94.1700	94.1800	790.00
14/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.99	94.0400	94.0100	94.0400	500.00
14/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.15	93.8800	93.8500	93.8800	1,700.00
14/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.34	93.7000	93.6600	93.7000	1,500.00
14/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.55	93.5000	93.4500	93.5000	0.00
14/05/2012	R157 On 02-August-12			Bond Future	6.57	124.6841	124.4826	124.6841	14,824.00
14/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4322	5	4	5	0.00
14/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4469	5	4	5	0.00
14/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4175	4	4	4	0.00
14/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	145	0	0	0	3,750.00
14/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	306	0	0	0	1,250.00
14/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	561	1	1	1	0.00
14/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1361	2	1	2	0.00
14/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	198	0	0	0	3,750.00
14/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	629	1	1	1	1,250.00
14/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	996	1	1	1	0.00
14/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
14/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1461	1	1	1	0.00
14/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	0	0	0.00
14/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
14/05/2012	R157 On 01-November-12			Bond Future	6.62	119.7580	119.5528	119.7580	0.00
14/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1581	2	2	2	0.00
14/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1485	2	1	2	0.00
14/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1680	2	2	2	0.00
14/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	470	0	0	0	0.00
14/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	556	0	1	0	0.00
14/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	511	0	1	0	0.00
14/05/2012	R157 On 07-February-13			Bond Future	6.68	121.7419	121.5228	121.7419	0.00
14/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1257	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1329	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1189	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1145	1	1	1	0.00

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14/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1028	1	1	1	0.00
14/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1085	1	1	1	0.00
14/05/2012	R186 On 02-August-12			Bond Future	8.49	118.8416	117.8082	118.8416	34,719.00
14/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	3862	5	4	5	0.00
14/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4158	5	4	5	0.00
14/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3577	4	4	4	0.00
14/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1532	2	2	2	8,750.00
14/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3355	4	3	4	0.00
14/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	405	1	0	1	43.00
14/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	3921	5	4	5	0.00
14/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	826	1	1	1	1,099.00
14/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	5426	6	5	6	0.00
14/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	331	0	0	0	2,700.00
14/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1709	2	2	2	0.00
14/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	289	0	0	0	276.00
14/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	7413	7	7	7	0.00
14/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	3498	3	3	3	900.00
14/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	908	1	1	1	199.00
14/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7939	7	8	7	0.00
14/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1509	1	2	1	43.00
14/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	5475	5	5	5	0.00
14/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1838	2	2	2	276.00
14/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	8299	7	8	7	0.00
14/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1701	1	2	1	0.00
14/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3791	3	4	3	0.00
14/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1391	1	1	1	0.00
14/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1539	1	2	1	2,700.00
14/05/2012	R186 On 01-November-12			Bond Future	8.57	120.6337	119.5833	120.6337	0.00
14/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5108	6	5	6	0.00
14/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5361	6	5	6	0.00
14/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	4863	6	5	6	0.00
14/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3693	3	4	3	0.00
14/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	3309	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
14/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3496	3	3	3	0.00
14/05/2012	R186 On 07-February-13			Bond Future	8.65	117.3326	116.2502	117.3326	0.00
14/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	4790	5	5	5	0.00
14/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5004	6	5	6	0.00
14/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4586	5	5	5	0.00
14/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	6395	6	6	6	0.00
14/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5917	5	6	5	0.00
14/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	6150	6	6	6	0.00
14/05/2012	R189 On 02-August-12			Bond Future	218.82	218.8223	218.8244	218.8223	44.00
14/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	824	1	1	1	0.00
14/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	774	1	1	1	0.00
14/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	874	1	1	1	0.00
14/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R197 On 02-August-12			Bond Future	257.01	256.9899	257.0108	256.9899	1,389.00
14/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	11	0	0	0	0.00
14/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	61	0	0	0	0.00
14/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	39	0	0	0	0.00
14/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 02-August-12			Bond Future	5.85	107.5749	107.4498	107.5749	2,704.00
14/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3671	4	4	4	0.00
14/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3780	4	4	4	0.00
14/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3562	4	4	4	0.00
14/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R201 On 01-November-12			Bond Future	5.82	109.1995	109.0664	109.1995	0.00
14/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1540	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1458	2	1	2	0.00
14/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1625	2	2	2	0.00
14/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	140	0	0	0	0.00
14/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	174	0	0	0	0.00
14/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	155	0	0	0	0.00
14/05/2012	R201 On 07-February-13			Bond Future	5.76	106.5916	106.4514	106.5916	0.00
14/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1254	1	1	1	0.00
14/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1192	1	1	1	0.00
14/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1317	1	1	1	0.00
14/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	351	0	0	0	0.00
14/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	404	0	0	0	0.00
14/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	377	0	0	0	0.00
14/05/2012	R202 On 02-August-12			Bond Future	190.13	190.1176	190.1348	190.1176	40,005.00
14/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	815	1	1	1	0.00
14/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	915	1	1	1	0.00
14/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	865	1	1	1	0.00
14/05/2012	R203 On 02-August-12			Bond Future	7.15	108.2408	107.8974	108.2408	3,883.00
14/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5695	6	6	6	0.00
14/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	5894	6	6	6	0.00
14/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5496	6	5	6	0.00
14/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	214	0	0	0	4,200.00
14/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	475	1	0	1	1,400.00
14/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1012	1	1	1	0.00
14/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2119	2	2	2	0.00
14/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	380	0	0	0	4,200.00
14/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	990	1	1	1	1,400.00
14/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1764	2	2	2	0.00
14/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	19	0	0	0	0.00
14/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2611	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	12	0	0	0	0.00
14/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	0	0	0.00
14/05/2012	R203 On 01-November-12			Bond Future	7.21	105.7130	105.3643	105.7130	0.00
14/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3021	3	3	3	0.00
14/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3167	3	3	3	0.00
14/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	2879	3	3	3	0.00
14/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	878	1	1	1	0.00
14/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	762	1	1	1	0.00
14/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	818	1	1	1	0.00
14/05/2012	R203 On 07-February-13			Bond Future	7.29	107.4636	107.1016	107.4636	0.00
14/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	805	1	1	1	0.00
14/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	863	1	1	1	0.00
14/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	751	1	1	1	0.00
14/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4107	4	4	4	0.00
14/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3811	4	4	4	0.00
14/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3957	4	4	4	0.00
14/05/2012	R204 On 02-August-12			Bond Future	7.46	104.0898	103.6975	104.0898	4,098.00
14/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5190	6	5	6	0.00
14/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	4965	5	5	5	0.00
14/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5415	6	5	6	0.00
14/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	69	0	0	0	0.00
14/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	97	0	0	0	0.00
14/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	83	0	0	0	0.00
14/05/2012	R204 On 01-November-12			Bond Future	7.53	105.6631	105.2600	105.6631	0.00
14/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3418	4	3	4	0.00
14/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3257	4	3	4	0.00
14/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3582	4	4	4	0.00
14/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1086	1	1	1	0.00
14/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1238	1	1	1	0.00
14/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1160	1	1	1	0.00
14/05/2012	R204 On 07-February-13			Bond Future	7.61	103.3752	102.9599	103.3752	0.00
14/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3588	4	4	4	0.00
14/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3445	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3735	4	4	4	0.00
14/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1694	2	2	2	0.00
14/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1864	2	2	2	0.00
14/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1777	2	2	2	0.00
14/05/2012	R206 On 02-August-12			Bond Future	5.46	103.3043	103.2542	103.3043	1,781.00
14/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2457	3	2	3	0.00
14/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2524	3	3	3	0.00
14/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2390	2	2	2	0.00
14/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R206 On 01-November-12			Bond Future	5.31	104.8639	104.8104	104.8639	0.00
14/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	855	1	1	1	0.00
14/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	905	1	1	1	0.00
14/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	805	1	1	1	0.00
14/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	61	0	0	0	0.00
14/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	46	0	0	0	0.00
14/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	54	0	0	0	0.00
14/05/2012	R206 On 07-February-13			Bond Future	5.03	102.8312	102.7704	102.8312	0.00
14/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	945	1	1	1	0.00
14/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	983	1	1	1	0.00
14/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	908	1	1	1	0.00
14/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	82	0	0	0	0.00
14/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	68	0	0	0	0.00
14/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	75	0	0	0	0.00
14/05/2012	R207 On 02-August-12			Bond Future	7.78	98.0213	97.5112	98.0213	27,509.00
14/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5271	6	5	6	0.00
14/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5036	6	5	6	0.00
14/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5507	6	6	6	0.00
14/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	110	0	0	0	0.00
14/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	149	0	0	0	0.00
14/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	129	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R207 On 01-November-12			Bond Future	7.85	99.5018	98.9799	99.5018	0.00
14/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3537	4	4	4	0.00
14/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3370	4	3	4	0.00
14/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3708	4	4	4	0.00
14/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1356	1	1	1	0.00
14/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1534	1	2	1	0.00
14/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1442	1	1	1	0.00
14/05/2012	R207 On 07-February-13			Bond Future	7.93	97.5021	96.9716	97.5021	0.00
14/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	3757	4	4	4	0.00
14/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3605	4	4	4	0.00
14/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	3911	4	4	4	0.00
14/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	2045	2	2	2	0.00
14/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2241	2	2	2	0.00
14/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	2142	2	2	2	0.00
14/05/2012	R208 On 02-August-12			Bond Future	7.87	96.0108	95.4642	96.0108	9,382.00
14/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5250	6	5	6	0.00
14/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	5498	6	5	6	0.00
14/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5002	6	5	6	0.00
14/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	265	0	0	0	3,450.00
14/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	2924	3	3	3	0.00
14/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	654	1	1	1	1,150.00
14/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1331	2	1	2	0.00
14/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1717	1	2	1	1,150.00
14/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	680	1	1	1	3,450.00
14/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2846	2	3	2	0.00
14/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	220	0	0	0	0.00
14/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	4308	4	4	4	0.00
14/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	165	0	0	0	0.00
14/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	192	0	0	0	0.00
14/05/2012	R208 On 01-November-12			Bond Future	7.94	94.0666	93.5046	94.0666	0.00
14/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3524	4	4	4	0.00
14/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	3701	4	4	4	0.00
14/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3351	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1843	2	2	2	0.00
14/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1629	1	2	1	0.00
14/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1734	2	2	2	0.00
14/05/2012	R208 On 07-February-13			Bond Future	8.01	95.6258	95.0509	95.6258	0.00
14/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3128	3	3	3	0.00
14/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3274	4	3	4	0.00
14/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	2989	3	3	3	0.00
14/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3344	3	3	3	0.00
14/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	3067	3	3	3	0.00
14/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	3201	3	3	3	0.00
14/05/2012	R209 On 02-August-12			Bond Future	9.01	76.0261	75.3674	76.0261	3,099.00
14/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3244	4	3	4	0.00
14/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3478	4	3	4	0.00
14/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3016	3	3	3	0.00
14/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1594	1	2	1	0.00
14/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1325	1	1	1	0.00
14/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1455	1	1	1	0.00
14/05/2012	R209 On 01-November-12			Bond Future	9.08	74.0322	73.3517	74.0322	0.00
14/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3491	4	3	4	0.00
14/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3314	4	3	4	0.00
14/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3672	4	4	4	0.00
14/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3905	4	4	4	0.00
14/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4308	4	4	4	0.00
14/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	4103	4	4	4	0.00
14/05/2012	R209 On 07-February-13			Bond Future	9.16	75.2543	74.5681	75.2543	0.00
14/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4297	5	4	5	0.00
14/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4127	4	4	4	0.00
14/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4471	5	4	5	0.00
14/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5262	5	5	5	0.00
14/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5678	5	6	5	0.00
14/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5467	5	5	5	0.00
14/05/2012	R210 On 02-August-12			Bond Future	143.47	143.4555	143.4683	143.4555	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	468	0	0	0	0.00
14/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	418	0	0	0	0.00
14/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	518	1	1	1	0.00
14/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12			Bond Future	119.55	119.5408	119.5464	119.5408	480.00
14/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	504	1	1	1	0.00
14/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	404	0	0	0	0.00
14/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	454	0	0	0	0.00
14/05/2012	R212 On 02-August-12			Bond Future	118.32	118.3147	118.3242	118.3147	2,962.00
14/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	324	0	0	0	0.00
14/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	274	0	0	0	0.00
14/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	374	0	0	0	0.00
14/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
14/05/2012	R213 On 02-August-12			Bond Future	8.91	86.7494	85.8657	86.7494	4,725.00
14/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	3843	5	4	5	0.00
14/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4100	5	4	5	0.00
14/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3592	4	4	4	0.00
14/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1353	1	1	1	0.00
14/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	1114	1	1	1	0.00
14/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	1229	1	1	1	0.00
14/05/2012	R213 On 01-November-12			Bond Future	8.98	84.5203	83.6180	84.5203	0.00
14/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	3885	4	4	4	0.00
14/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4082	5	4	5	0.00
14/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3694	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
14/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3949	4	4	4	0.00
14/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3567	3	4	3	0.00
14/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3754	3	4	3	0.00
14/05/2012	R213 On 07-February-13			Bond Future	9.07	85.9159	84.9973	85.9159	0.00
14/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4682	5	5	5	0.00
14/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	4872	5	5	5	0.00
14/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4501	5	5	5	0.00
14/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5389	5	5	5	0.00
14/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4994	5	5	5	0.00
14/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	5185	5	5	5	0.00
14/05/2012	R214 On 02-August-12			Bond Future	9.04	77.6827	76.9947	77.6827	1,530.00
14/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
14/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1840	1	2	1	0.00
14/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	2005	1	2	1	0.00
14/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1922	1	2	1	0.00
15/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	AL7T On 02-August-12			Index Future	433.00	432.7340	432.9970	432.7340	13.00
15/05/2012	AL7T On 01-November-12			Index Future	439.52	439.2490	439.5210	439.2490	0.00
15/05/2012	ALBI On 02-August-12			Index Future	392.48	392.1020	392.4750	392.1020	1,008.00
15/05/2012	ALBI On 01-November-12			Index Future	398.39	398.0050	398.3880	398.0050	0.00
15/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	CAAZ On 18-June-12			Can-Do Future	0.27	0.2187	0.2681	0.2187	5,670.00
15/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
15/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0038	0.0028	0.0038	8,000.00
15/05/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0295	0.0240	0.0295	0.00
15/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0002	0.0001	0.0002	16,000.00
15/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2012	DAUS On 31-May-12			Any day expiry	8.29	8.1927	8.2858	8.1927	0.00
15/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	539	0	1	0	0.00
15/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	529	0	1	0	0.00
15/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	549	0	1	0	0.00
15/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	128	0	0	0	4,110.00
15/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	886	1	1	1	0.00
15/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	0	0	0	0	4,110.00
15/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	92	0	0	0	0.00
15/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	3	0	0	0	0.00
15/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	3	0	0	0	0.00
15/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	3	0	0	0	0.00
15/05/2012	DAUS On 29-June-12			Any day expiry	8.32	8.2281	8.3214	8.2281	0.00
15/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	590	1	1	1	0.00
15/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	581	0	1	0	0.00
15/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	599	1	1	1	0.00
15/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	925	1	1	1	0.00
15/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	222	0	0	0	5,480.00
15/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	4	0	0	0	5,480.00
15/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	151	0	0	0	0.00
15/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	18	0	0	0	0.00
15/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	20	0	0	0	0.00
15/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	19	0	0	0	0.00
15/05/2012	DAUS On 31-July-12			Any day expiry	8.36	8.2661	8.3593	8.2661	0.00
15/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	603	1	1	1	0.00
15/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	594	1	1	1	0.00
15/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	611	1	1	1	0.00
15/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	299	0	0	0	4,800.00
15/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	969	1	1	1	0.00
15/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	10	0	0	0	4,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	190	0	0	0	0.00
15/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	42	0	0	0	0.00
15/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	45	0	0	0	0.00
15/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	44	0	0	0	0.00
15/05/2012	DAUS On 31-August-12			Any day expiry	8.40	8.3025	8.3957	8.3025	0.00
15/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	619	1	1	1	0.00
15/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	611	1	1	1	0.00
15/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	627	1	1	1	0.00
15/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1015	1	1	1	0.00
15/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	364	0	0	0	6,170.00
15/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	19	0	0	0	6,170.00
15/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	218	0	0	0	0.00
15/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	71	0	0	0	0.00
15/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	75	0	0	0	0.00
15/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	73	0	0	0	0.00
15/05/2012	DAUS On 28-September-12			Any day expiry	8.43	8.3349	8.4283	8.3349	0.00
15/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	631	1	1	1	0.00
15/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	624	1	1	1	0.00
15/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	639	1	1	1	0.00
15/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	419	0	0	0	7,540.00
15/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1056	1	1	1	0.00
15/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	28	0	0	0	7,540.00
15/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	241	0	0	0	0.00
15/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	101	0	0	0	0.00
15/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	106	0	0	0	0.00
15/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	103	0	0	0	0.00
15/05/2012	DAUS On 31-October-12			Any day expiry	8.47	8.3732	8.4667	8.3732	0.00
15/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	688	1	1	1	0.00
15/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	681	1	1	1	0.00
15/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	695	1	1	1	0.00
15/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1104	1	1	1	0.00
15/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	478	0	0	0	8,220.00
15/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	37	0	0	0	8,220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	261	0	0	0	0.00
15/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	118	0	0	0	0.00
15/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	124	0	0	0	0.00
15/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	121	0	0	0	0.00
15/05/2012	GOVI On 02-August-12			GOVI	393.63	393.2920	393.6250	393.2920	228.00
15/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	36250	3	4	3	0.00
15/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	36150	3	4	3	0.00
15/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	36350	3	4	3	0.00
15/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
15/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
15/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
15/05/2012	GOVI On 01-November-12			GOVI	399.56	399.2140	399.5550	399.2140	0.00
15/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
15/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
15/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
15/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	24550	3	2	3	0.00
15/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	24350	3	2	3	0.00
15/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	24450	3	2	3	0.00
15/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2012	IGOV On 02-August-12			Index Future	175.58	175.5630	175.5780	175.5630	563.00
15/05/2012	IGOV On 01-November-12			Index Future	178.22	178.2060	178.2230	178.2060	0.00
15/05/2012	ILBI On 02-August-12			Index Future	478.20	478.1960	478.1960	478.1960	169.00
15/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/05/2012	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
15/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
15/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
15/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
15/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
15/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	44,760.00
15/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
15/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.68	94.3100	94.3200	94.3100	840.00
15/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1700	94.1700	94.1700	790.00
15/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.98	94.0100	94.0200	94.0100	500.00
15/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	1,700.00
15/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	1,500.00
15/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.54	93.4500	93.4600	93.4500	0.00
15/05/2012	R157 On 02-August-12			Bond Future	6.56	124.4826	124.5197	124.4826	14,897.00
15/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4359	4	4	4	0.00
15/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4506	4	5	4	0.00
15/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4212	4	4	4	0.00
15/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1387	1	1	1	0.00
15/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	150	0	0	0	3,750.00
15/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	315	0	0	0	1,250.00
15/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	576	1	1	1	0.00
15/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	187	0	0	0	3,750.00
15/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	607	1	1	1	1,250.00
15/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	968	1	1	1	0.00
15/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
15/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1429	1	1	1	0.00
15/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	0	0	0.00
15/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
15/05/2012	R157 On 01-November-12			Bond Future	6.61	119.5528	119.5898	119.5528	0.00
15/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1604	2	2	2	0.00
15/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1703	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1507	1	2	1	0.00
15/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	541	1	1	1	0.00
15/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	456	0	0	0	0.00
15/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	497	1	0	1	0.00
15/05/2012	R157 On 07-February-13			Bond Future	6.67	121.5228	121.5589	121.5228	0.00
15/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1274	1	1	1	0.00
15/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1346	1	1	1	0.00
15/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1205	1	1	1	0.00
15/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1125	1	1	1	0.00
15/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1009	1	1	1	0.00
15/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1066	1	1	1	0.00
15/05/2012	R186 On 02-August-12			Bond Future	8.47	117.8082	118.0470	117.8082	34,719.00
15/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4005	4	4	4	0.00
15/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4307	4	4	4	0.00
15/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3713	4	4	4	0.00
15/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1607	2	2	2	8,750.00
15/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3486	3	3	3	0.00
15/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	430	0	0	0	43.00
15/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4065	4	4	4	0.00
15/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	872	1	1	1	1,099.00
15/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	5599	5	6	5	0.00
15/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	352	0	0	0	2,700.00
15/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1791	2	2	2	0.00
15/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	307	0	0	0	276.00
15/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	7199	7	7	7	0.00
15/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	3341	3	3	3	900.00
15/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	842	1	1	1	199.00
15/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7721	8	8	8	0.00
15/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1415	2	1	2	43.00
15/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	5282	5	5	5	0.00
15/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1730	2	2	2	276.00
15/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	8078	8	8	8	0.00
15/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1598	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3627	4	4	4	0.00
15/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1302	1	1	1	0.00
15/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1444	2	1	2	2,700.00
15/05/2012	R186 On 01-November-12			Bond Future	8.54	119.5833	119.8265	119.5833	0.00
15/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5238	5	5	5	0.00
15/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	4988	5	5	5	0.00
15/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5494	5	5	5	0.00
15/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	3199	3	3	3	0.00
15/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3575	4	4	4	0.00
15/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3383	3	3	3	0.00
15/05/2012	R186 On 07-February-13			Bond Future	8.62	116.2502	116.5062	116.2502	0.00
15/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	4905	5	5	5	0.00
15/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5122	5	5	5	0.00
15/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4698	5	5	5	0.00
15/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	6251	6	6	6	0.00
15/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5779	6	6	6	0.00
15/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	6009	6	6	6	0.00
15/05/2012	R189 On 02-August-12			Bond Future	218.83	218.8244	218.8270	218.8244	44.00
15/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	827	1	1	1	0.00
15/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	877	1	1	1	0.00
15/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	777	1	1	1	0.00
15/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R197 On 02-August-12			Bond Future	257.03	257.0108	257.0325	257.0108	1,389.00
15/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	32	0	0	0	0.00
15/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	82	0	0	0	0.00
15/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	18	0	0	0	0.00
15/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R201 On 02-August-12			Bond Future	5.85	107.4498	107.4498	107.4498	2,704.00
15/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3671	4	4	4	0.00
15/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3780	4	4	4	0.00
15/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3562	4	4	4	0.00
15/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R201 On 01-November-12			Bond Future	5.82	109.0664	109.0685	109.0664	0.00
15/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1541	2	2	2	0.00
15/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1625	2	2	2	0.00
15/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1458	1	1	1	0.00
15/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	172	0	0	0	0.00
15/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	138	0	0	0	0.00
15/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	154	0	0	0	0.00
15/05/2012	R201 On 07-February-13			Bond Future	5.76	106.4514	106.4514	106.4514	0.00
15/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1253	1	1	1	0.00
15/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1190	1	1	1	0.00
15/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1316	1	1	1	0.00
15/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	350	0	0	0	0.00
15/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	402	0	0	0	0.00
15/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	376	0	0	0	0.00
15/05/2012	R202 On 02-August-12			Bond Future	190.15	190.1348	190.1528	190.1348	40,005.00
15/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	797	1	1	1	0.00
15/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	897	1	1	1	0.00
15/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	847	1	1	1	0.00
15/05/2012	R203 On 02-August-12			Bond Future	7.14	107.8974	107.9018	107.8974	3,883.00
15/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5699	6	6	6	0.00
15/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	5898	6	6	6	0.00
15/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5500	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	211	0	0	0	4,200.00
15/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	471	0	0	0	1,400.00
15/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1008	1	1	1	0.00
15/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2118	2	2	2	0.00
15/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	375	0	0	0	4,200.00
15/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	982	1	1	1	1,400.00
15/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1756	2	2	2	0.00
15/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	19	0	0	0	0.00
15/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2604	3	3	3	0.00
15/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	12	0	0	0	0.00
15/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	0	0	0.00
15/05/2012	R203 On 01-November-12			Bond Future	7.21	105.3643	105.3685	105.3643	0.00
15/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3020	3	3	3	0.00
15/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	2877	3	3	3	0.00
15/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3165	3	3	3	0.00
15/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	756	1	1	1	0.00
15/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	872	1	1	1	0.00
15/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	813	1	1	1	0.00
15/05/2012	R203 On 07-February-13			Bond Future	7.29	107.1016	107.1016	107.1016	0.00
15/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	802	1	1	1	0.00
15/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	860	1	1	1	0.00
15/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	748	1	1	1	0.00
15/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4104	4	4	4	0.00
15/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3808	4	4	4	0.00
15/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3954	4	4	4	0.00
15/05/2012	R204 On 02-August-12			Bond Future	7.45	103.6975	103.7534	103.6975	4,098.00
15/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5240	5	5	5	0.00
15/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5015	5	5	5	0.00
15/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5466	5	5	5	0.00
15/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	65	0	0	0	0.00
15/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	91	0	0	0	0.00
15/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	77	0	0	0	0.00
15/05/2012	R204 On 01-November-12			Bond Future	7.52	105.2600	105.3189	105.2600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3452	3	3	3	0.00
15/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3618	4	4	4	0.00
15/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3290	3	3	3	0.00
15/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1212	1	1	1	0.00
15/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1063	1	1	1	0.00
15/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1135	1	1	1	0.00
15/05/2012	R204 On 07-February-13			Bond Future	7.60	102.9599	103.0164	102.9599	0.00
15/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3619	4	4	4	0.00
15/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3475	3	3	3	0.00
15/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3766	4	4	4	0.00
15/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1668	2	2	2	0.00
15/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1838	2	2	2	0.00
15/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1751	2	2	2	0.00
15/05/2012	R206 On 02-August-12			Bond Future	5.46	103.2542	103.2528	103.2542	1,781.00
15/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2456	2	2	2	0.00
15/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2523	3	3	3	0.00
15/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2388	2	2	2	0.00
15/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R206 On 01-November-12			Bond Future	5.31	104.8104	104.8104	104.8104	0.00
15/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	854	1	1	1	0.00
15/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	804	1	1	1	0.00
15/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	905	1	1	1	0.00
15/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	46	0	0	0	0.00
15/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	60	0	0	0	0.00
15/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	53	0	0	0	0.00
15/05/2012	R206 On 07-February-13			Bond Future	5.04	102.7704	102.7685	102.7704	0.00
15/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	943	1	1	1	0.00
15/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	981	1	1	1	0.00
15/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	906	1	1	1	0.00
15/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	82	0	0	0	0.00
15/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	68	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	74	0	0	0	0.00
15/05/2012	R207 On 02-August-12			Bond Future	7.77	97.5112	97.5440	97.5112	27,509.00
15/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5298	5	5	5	0.00
15/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5062	5	5	5	0.00
15/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5535	6	6	6	0.00
15/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	105	0	0	0	0.00
15/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	143	0	0	0	0.00
15/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	123	0	0	0	0.00
15/05/2012	R207 On 01-November-12			Bond Future	7.84	98.9799	99.0171	98.9799	0.00
15/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3555	4	4	4	0.00
15/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3726	4	4	4	0.00
15/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3387	3	3	3	0.00
15/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1514	2	2	2	0.00
15/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1336	1	1	1	0.00
15/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1423	1	1	1	0.00
15/05/2012	R207 On 07-February-13			Bond Future	7.93	96.9716	97.0024	96.9716	0.00
15/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	3771	4	4	4	0.00
15/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3618	4	4	4	0.00
15/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	3925	4	4	4	0.00
15/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	2028	2	2	2	0.00
15/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2224	2	2	2	0.00
15/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	2125	2	2	2	0.00
15/05/2012	R208 On 02-August-12			Bond Future	7.85	95.4642	95.5294	95.4642	9,382.00
15/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5305	5	5	5	0.00
15/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	5554	5	6	5	0.00
15/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5055	5	5	5	0.00
15/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	270	0	0	0	3,450.00
15/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	2963	3	3	3	0.00
15/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	665	1	1	1	1,150.00
15/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1352	1	1	1	0.00
15/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1673	2	2	2	1,150.00
15/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	654	1	1	1	3,450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2792	3	3	3	0.00
15/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	208	0	0	0	0.00
15/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	4248	4	4	4	0.00
15/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	155	0	0	0	0.00
15/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	182	0	0	0	0.00
15/05/2012	R208 On 01-November-12			Bond Future	7.92	93.5046	93.5739	93.5046	0.00
15/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3560	4	4	4	0.00
15/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3386	3	3	3	0.00
15/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	3738	4	4	4	0.00
15/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1597	2	2	2	0.00
15/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1808	2	2	2	0.00
15/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1700	2	2	2	0.00
15/05/2012	R208 On 07-February-13			Bond Future	8.00	95.0509	95.1183	95.0509	0.00
15/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3157	3	3	3	0.00
15/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3304	3	3	3	0.00
15/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3016	3	3	3	0.00
15/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3303	3	3	3	0.00
15/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	3029	3	3	3	0.00
15/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	3163	3	3	3	0.00
15/05/2012	R209 On 02-August-12			Bond Future	8.98	75.3674	75.5655	75.3674	3,099.00
15/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3359	3	3	3	0.00
15/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3598	3	4	3	0.00
15/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3126	3	3	3	0.00
15/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1505	2	2	2	0.00
15/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1246	1	1	1	0.00
15/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1371	1	1	1	0.00
15/05/2012	R209 On 01-November-12			Bond Future	9.05	73.3517	73.5623	73.3517	0.00
15/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3586	3	4	3	0.00
15/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3770	4	4	4	0.00
15/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3406	3	3	3	0.00
15/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4189	4	4	4	0.00
15/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3793	4	4	4	0.00
15/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3987	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
15/05/2012	R209 On 07-February-13			Bond Future	9.13	74.5681	74.7684	74.5681	0.00
15/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4387	4	4	4	0.00
15/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4215	4	4	4	0.00
15/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4564	4	5	4	0.00
15/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5155	5	5	5	0.00
15/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5565	6	6	6	0.00
15/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5356	5	5	5	0.00
15/05/2012	R210 On 02-August-12			Bond Future	143.48	143.4683	143.4815	143.4683	925.00
15/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	481	0	0	0	0.00
15/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	531	1	1	1	0.00
15/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	431	0	0	0	0.00
15/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R211 On 02-August-12			Bond Future	119.55	119.5464	119.5524	119.5464	480.00
15/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	398	0	0	0	0.00
15/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	498	1	0	1	0.00
15/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	448	0	0	0	0.00
15/05/2012	R212 On 02-August-12			Bond Future	118.33	118.3242	118.3340	118.3242	2,962.00
15/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	334	0	0	0	0.00
15/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	284	0	0	0	0.00
15/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	384	0	0	0	0.00
15/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
15/05/2012	R213 On 02-August-12			Bond Future	8.88	85.8657	86.1089	85.8657	4,725.00
15/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	3999	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
15/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4262	4	4	4	0.00
15/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3742	4	4	4	0.00
15/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1259	1	1	1	0.00
15/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	1033	1	1	1	0.00
15/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	1142	1	1	1	0.00
15/05/2012	R213 On 01-November-12			Bond Future	8.95	83.6180	83.8732	83.6180	0.00
15/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4010	4	4	4	0.00
15/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4211	4	4	4	0.00
15/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3815	4	4	4	0.00
15/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3815	4	4	4	0.00
15/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3441	4	3	4	0.00
15/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3624	4	4	4	0.00
15/05/2012	R213 On 07-February-13			Bond Future	9.03	84.9973	85.2560	84.9973	0.00
15/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4807	5	5	5	0.00
15/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5000	5	5	5	0.00
15/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4622	5	5	5	0.00
15/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5251	5	5	5	0.00
15/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4863	5	5	5	0.00
15/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	5052	5	5	5	0.00
15/05/2012	R214 On 02-August-12			Bond Future	9.01	76.9947	77.2415	76.9947	1,530.00
15/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
15/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1593	2	2	2	0.00
15/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1759	2	2	2	0.00
15/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1676	2	2	2	0.00
16/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	AL7T On 02-August-12			Index Future	433.28	432.9970	433.2840	432.9970	13.00
16/05/2012	AL7T On 01-November-12			Index Future	439.81	439.5210	439.8080	439.5210	0.00
16/05/2012	ALBI On 02-August-12			Index Future	392.96	392.4750	392.9610	392.4750	1,008.00
16/05/2012	ALBI On 01-November-12			Index Future	398.88	398.3880	398.8770	398.3880	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	CAAZ On 18-June-12			Can-Do Future	0.27	0.2681	0.2709	0.2681	5,670.00
16/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0028	0.0038	0.0028	8,000.00
16/05/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0240	0.0307	0.0240	0.00
16/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0001	0.0002	0.0001	16,000.00
16/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2012	DAAH On 28-June-12			Any day expiry	8.35	8.5000	8.3470	8.5000	20.00
16/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	147	0	0	0	0.00
16/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	144	0	0	0	0.00
16/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	150	0	0	0	0.00
16/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	293	0	0	0	0.00
16/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	307	0	0	0	0.00
16/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	300	0	0	0	0.00
16/05/2012	DAUS On 31-May-12			Any day expiry	8.31	8.2858	8.3125	8.2858	0.00
16/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	566	1	1	1	0.00
16/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	556	1	1	1	0.00
16/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	576	1	1	1	0.00
16/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	913	1	1	1	0.00
16/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	149	0	0	0	4,110.00
16/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	595	0	1	0	0.00
16/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	56	0	0	0	4,110.00
16/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	3	0	0	0	4,110.00
16/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	254	0	0	0	0.00
16/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	1	0	0	0	4,110.00
16/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	87	0	0	0	0.00
16/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	4	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	4	0	0	0	0.00
16/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	4	0	0	0	0.00
16/05/2012	DAUS On 29-June-12			Any day expiry	8.35	8.3214	8.3482	8.3214	0.00
16/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	617	1	1	1	0.00
16/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	608	1	1	1	0.00
16/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	626	1	1	1	0.00
16/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	250	0	0	0	5,480.00
16/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	645	0	1	0	0.00
16/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	147	0	0	0	5,480.00
16/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	952	1	1	1	0.00
16/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	4	0	0	0	5,480.00
16/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	152	0	0	0	0.00
16/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	17	0	0	0	5,480.00
16/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	309	0	0	0	0.00
16/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	18	0	0	0	0.00
16/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	20	0	0	0	0.00
16/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	19	0	0	0	0.00
16/05/2012	DAUS On 31-July-12			Any day expiry	8.39	8.3593	8.3861	8.3593	0.00
16/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	629	1	1	1	0.00
16/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	621	1	1	1	0.00
16/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	638	1	1	1	0.00
16/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	996	1	1	1	0.00
16/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	324	0	0	0	4,800.00
16/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	698	0	1	0	0.00
16/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	217	0	0	0	4,800.00
16/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	32	0	0	0	4,800.00
16/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	341	0	0	0	0.00
16/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	10	0	0	0	4,800.00
16/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	188	0	0	0	0.00
16/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	42	0	0	0	0.00
16/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	45	0	0	0	0.00
16/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	43	0	0	0	0.00
16/05/2012	DAUS On 31-August-12			Any day expiry	8.42	8.3957	8.4223	8.3957	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	644	1	1	1	0.00
16/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	637	1	1	1	0.00
16/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	652	1	1	1	0.00
16/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	389	0	0	0	6,170.00
16/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	750	0	1	0	0.00
16/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	280	0	0	0	6,170.00
16/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1040	1	1	1	0.00
16/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	18	0	0	0	6,170.00
16/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	217	0	0	0	0.00
16/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	48	0	0	0	6,170.00
16/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	368	0	0	0	0.00
16/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	70	0	0	0	0.00
16/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	75	0	0	0	0.00
16/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	72	0	0	0	0.00
16/05/2012	DAUS On 28-September-12			Any day expiry	8.45	8.4283	8.4543	8.4283	0.00
16/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	661	1	1	1	0.00
16/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	654	1	1	1	0.00
16/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	669	1	1	1	0.00
16/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1083	1	1	1	0.00
16/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	449	0	0	0	7,540.00
16/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	800	0	1	0	0.00
16/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	339	0	0	0	7,540.00
16/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	66	0	0	0	7,540.00
16/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	395	0	0	0	0.00
16/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	29	0	0	0	7,540.00
16/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	245	0	0	0	0.00
16/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	105	0	0	0	0.00
16/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	110	0	0	0	0.00
16/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	107	0	0	0	0.00
16/05/2012	DAUS On 31-October-12			Any day expiry	8.49	8.4667	8.4920	8.4667	0.00
16/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	723	1	1	1	0.00
16/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	716	1	1	1	0.00
16/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	730	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
16/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1132	1	1	1	0.00
16/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	514	0	1	0	8,220.00
16/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	856	0	1	0	0.00
16/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	404	0	0	0	0.00
16/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	422	0	0	0	8,220.00
16/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	84	0	0	0	8,220.00
16/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	40	0	0	0	8,220.00
16/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	272	0	0	0	0.00
16/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	128	0	0	0	0.00
16/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	134	0	0	0	0.00
16/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	131	0	0	0	0.00
16/05/2012	DAUS On 30-November-12			Any day expiry	8.53	8.5000	8.5262	8.5000	0.00
16/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	461	0	0	0	0.00
16/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	457	0	0	0	8,440.00
16/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	465	0	0	0	0.00
16/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	905	0	1	0	0.00
16/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	99	0	0	0	8,440.00
16/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	429	0	0	0	0.00
16/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	441	0	0	0	0.00
16/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	435	0	0	0	0.00
16/05/2012	DAUS On 27-December-12			Any day expiry	8.56	8.5000	8.5570	8.5000	0.00
16/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	504	0	1	0	0.00
16/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	945	0	1	0	0.00
16/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	500	0	1	0	7,530.00
16/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	508	0	1	0	0.00
16/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	441	0	0	0	0.00
16/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	453	0	0	0	0.00
16/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	108	0	0	0	7,530.00
16/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	447	0	0	0	0.00
16/05/2012	GOVI On 02-August-12			GOVI	394.03	393.6250	394.0320	393.6250	236.00
16/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	40320	4	4	4	0.00
16/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	40220	4	4	4	0.00
16/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	40420	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
16/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
16/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
16/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
16/05/2012	GOVI On 01-November-12			GOVI	399.96	399.5550	399.9640	399.5550	0.00
16/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
16/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
16/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
16/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	20260	2	2	2	0.00
16/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	20460	2	2	2	0.00
16/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	20360	2	2	2	0.00
16/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2012	IGOV On 02-August-12			Index Future	174.48	175.5780	174.4810	175.5780	563.00
16/05/2012	IGOV On 01-November-12			Index Future	177.11	178.2230	177.1080	178.2230	0.00
16/05/2012	ILBI On 02-August-12			Index Future	478.20	478.1960	478.1960	478.1960	169.00
16/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
16/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	2,890.00
16/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	0.00
16/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
16/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	44,760.00
16/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	840.00
16/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.80	94.1700	94.2000	94.1700	790.00
16/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.95	94.0200	94.0500	94.0200	500.00
16/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.14	93.8500	93.8600	93.8500	1,700.00
16/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	1,500.00
16/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.53	93.4600	93.4700	93.4600	0.00
16/05/2012	R157 On 02-August-12			Bond Future	6.55	124.5197	124.5600	124.5197	14,970.00
16/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4399	4	4	4	0.00
16/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4546	5	5	5	0.00
16/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4251	4	4	4	0.00
16/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	158	0	0	0	3,750.00
16/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1424	1	1	1	0.00
16/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	329	0	0	0	1,250.00
16/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	598	1	1	1	0.00
16/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	589	1	1	1	1,250.00
16/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	183	0	0	0	3,750.00
16/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	942	1	1	1	0.00
16/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	2	0	0	0	0.00
16/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1397	1	1	1	0.00
16/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	0	0	0.00
16/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
16/05/2012	R157 On 01-November-12			Bond Future	6.60	119.5898	119.6297	119.5898	0.00
16/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1637	2	2	2	0.00
16/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1539	2	2	2	0.00
16/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1737	2	2	2	0.00
16/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	450	0	0	0	0.00
16/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	533	1	1	1	0.00
16/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	490	0	0	0	0.00
16/05/2012	R157 On 07-February-13			Bond Future	6.65	121.5589	121.5975	121.5589	0.00
16/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1284	1	1	1	0.00
16/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1356	1	1	1	0.00
16/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1215	1	1	1	0.00
16/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1097	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
16/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	981	1	1	1	0.00
16/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1037	1	1	1	0.00
16/05/2012	R186 On 02-August-12			Bond Future	8.42	118.0470	118.4526	118.0470	34,719.00
16/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4276	4	4	4	0.00
16/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4587	4	5	4	0.00
16/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1763	2	2	2	8,750.00
16/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3739	3	4	3	0.00
16/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3973	4	4	4	0.00
16/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	352	0	0	0	276.00
16/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	488	0	0	0	43.00
16/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4337	4	4	4	0.00
16/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	972	1	1	1	1,099.00
16/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	5915	6	6	6	0.00
16/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	402	0	0	0	2,700.00
16/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1959	2	2	2	0.00
16/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	3104	3	3	3	900.00
16/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	752	1	1	1	199.00
16/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7366	8	7	8	0.00
16/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1281	1	1	1	43.00
16/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4976	5	5	5	0.00
16/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6852	7	7	7	0.00
16/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1453	2	1	2	0.00
16/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3378	4	3	4	0.00
16/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1578	2	2	2	276.00
16/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7718	8	8	8	0.00
16/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1176	1	1	1	0.00
16/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1309	1	1	1	2,700.00
16/05/2012	R186 On 01-November-12			Bond Future	8.50	119.8265	120.2427	119.8265	0.00
16/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5492	5	5	5	0.00
16/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5754	5	6	5	0.00
16/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5235	5	5	5	0.00
16/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3406	4	3	4	0.00
16/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	3043	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3220	3	3	3	0.00
16/05/2012	R186 On 07-February-13			Bond Future	8.58	116.5062	116.9228	116.5062	0.00
16/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5074	5	5	5	0.00
16/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5291	5	5	5	0.00
16/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4861	5	5	5	0.00
16/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5998	6	6	6	0.00
16/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5531	6	6	6	0.00
16/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5761	6	6	6	0.00
16/05/2012	R189 On 02-August-12			Bond Future	218.84	218.8270	218.8384	218.8270	44.00
16/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	838	1	1	1	0.00
16/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	888	1	1	1	0.00
16/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	788	1	1	1	0.00
16/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R197 On 02-August-12			Bond Future	255.93	257.0325	255.9348	257.0325	1,389.00
16/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	1015	0	1	0	0.00
16/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	1115	0	1	0	0.00
16/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	1065	0	1	0	0.00
16/05/2012	R201 On 02-August-12			Bond Future	5.85	107.4498	107.4498	107.4498	2,704.00
16/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3671	4	4	4	0.00
16/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3562	4	4	4	0.00
16/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3780	4	4	4	0.00
16/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R201 On 01-November-12			Bond Future	5.82	109.0685	109.0685	109.0685	0.00
16/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1538	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
16/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1455	1	1	1	0.00
16/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1622	2	2	2	0.00
16/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	135	0	0	0	0.00
16/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	169	0	0	0	0.00
16/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	151	0	0	0	0.00
16/05/2012	R201 On 07-February-13			Bond Future	5.76	106.4514	106.4496	106.4514	0.00
16/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1247	1	1	1	0.00
16/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1310	1	1	1	0.00
16/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1185	1	1	1	0.00
16/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	399	0	0	0	0.00
16/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	346	0	0	0	0.00
16/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	372	0	0	0	0.00
16/05/2012	R202 On 02-August-12			Bond Future	188.41	190.1528	188.4146	190.1528	40,005.00
16/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	2535	1	3	1	0.00
16/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	2635	1	3	1	0.00
16/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	2585	1	3	1	0.00
16/05/2012	R203 On 02-August-12			Bond Future	7.14	107.9018	107.9148	107.9018	3,883.00
16/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5711	6	6	6	0.00
16/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	5910	6	6	6	0.00
16/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5511	6	6	6	0.00
16/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	207	0	0	0	4,200.00
16/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2119	2	2	2	0.00
16/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	467	0	0	0	1,400.00
16/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1005	1	1	1	0.00
16/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	966	1	1	1	1,400.00
16/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	363	0	0	0	4,200.00
16/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1739	2	2	2	0.00
16/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	17	0	0	0	0.00
16/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2586	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	11	0	0	0	0.00
16/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	14	0	0	0	0.00
16/05/2012	R203 On 01-November-12			Bond Future	7.21	105.3685	105.3768	105.3685	0.00
16/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3016	3	3	3	0.00
16/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3162	3	3	3	0.00
16/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	2873	3	3	3	0.00
16/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	859	1	1	1	0.00
16/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	745	1	1	1	0.00
16/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	800	1	1	1	0.00
16/05/2012	R203 On 07-February-13			Bond Future	7.29	107.1016	107.1133	107.1016	0.00
16/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	797	1	1	1	0.00
16/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	742	1	1	1	0.00
16/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	854	1	1	1	0.00
16/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3791	4	4	4	0.00
16/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4086	4	4	4	0.00
16/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3937	4	4	4	0.00
16/05/2012	R204 On 02-August-12			Bond Future	7.44	103.7534	103.7941	103.7534	4,098.00
16/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5276	5	5	5	0.00
16/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5502	5	6	5	0.00
16/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5049	5	5	5	0.00
16/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	84	0	0	0	0.00
16/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	60	0	0	0	0.00
16/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	72	0	0	0	0.00
16/05/2012	R204 On 01-November-12			Bond Future	7.51	105.3189	105.3582	105.3189	0.00
16/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3468	3	3	3	0.00
16/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3305	3	3	3	0.00
16/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3634	4	4	4	0.00
16/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1040	1	1	1	0.00
16/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1187	1	1	1	0.00
16/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1112	1	1	1	0.00
16/05/2012	R204 On 07-February-13			Bond Future	7.59	103.0164	103.0541	103.0164	0.00
16/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3668	4	4	4	0.00
16/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3816	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
16/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3523	3	4	3	0.00
16/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1848	2	2	2	0.00
16/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1681	2	2	2	0.00
16/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1763	2	2	2	0.00
16/05/2012	R206 On 02-August-12			Bond Future	5.46	103.2528	103.2528	103.2528	1,781.00
16/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2456	2	2	2	0.00
16/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2388	2	2	2	0.00
16/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2523	3	3	3	0.00
16/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
16/05/2012	R206 On 01-November-12			Bond Future	5.31	104.8104	104.8081	104.8104	0.00
16/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	850	1	1	1	0.00
16/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	901	1	1	1	0.00
16/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	801	1	1	1	0.00
16/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	59	0	0	0	0.00
16/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	44	0	0	0	0.00
16/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	51	0	0	0	0.00
16/05/2012	R206 On 07-February-13			Bond Future	5.04	102.7685	102.7640	102.7685	0.00
16/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	939	1	1	1	0.00
16/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	902	1	1	1	0.00
16/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	976	1	1	1	0.00
16/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	67	0	0	0	0.00
16/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	83	0	0	0	0.00
16/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	75	0	0	0	0.00
16/05/2012	R207 On 02-August-12			Bond Future	7.76	97.5440	97.6151	97.5440	27,509.00
16/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5362	5	5	5	0.00
16/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5599	6	6	6	0.00
16/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5125	5	5	5	0.00
16/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	134	0	0	0	0.00
16/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	98	0	0	0	0.00
16/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	116	0	0	0	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	R207 On	01-November-12			Bond Future	7.83	99.0171	99.0862	99.0171	0.00
16/05/2012	R207 On	01-November-12	8.25	Call	Bond Future	3596	4	4	4	0.00
16/05/2012	R207 On	01-November-12	8.20	Call	Bond Future	3427	3	3	3	0.00
16/05/2012	R207 On	01-November-12	8.30	Call	Bond Future	3769	4	4	4	0.00
16/05/2012	R207 On	01-November-12	8.30	Put	Bond Future	1310	1	1	1	0.00
16/05/2012	R207 On	01-November-12	8.20	Put	Bond Future	1485	2	1	2	0.00
16/05/2012	R207 On	01-November-12	8.25	Put	Bond Future	1395	1	1	1	0.00
16/05/2012	R207 On	07-February-13			Bond Future	7.91	97.0024	97.0743	97.0024	0.00
16/05/2012	R207 On	07-February-13	8.25	Call	Bond Future	3812	4	4	4	0.00
16/05/2012	R207 On	07-February-13	8.30	Call	Bond Future	3968	4	4	4	0.00
16/05/2012	R207 On	07-February-13	8.20	Call	Bond Future	3659	4	4	4	0.00
16/05/2012	R207 On	07-February-13	8.20	Put	Bond Future	2193	2	2	2	0.00
16/05/2012	R207 On	07-February-13	8.30	Put	Bond Future	1999	2	2	2	0.00
16/05/2012	R207 On	07-February-13	8.25	Put	Bond Future	2094	2	2	2	0.00
16/05/2012	R208 On	02-August-12			Bond Future	7.84	95.5294	95.6420	95.5294	9,382.00
16/05/2012	R208 On	02-August-12	8.75	Call	Bond Future	5404	5	5	5	0.00
16/05/2012	R208 On	02-August-12	8.80	Call	Bond Future	5655	6	6	6	0.00
16/05/2012	R208 On	02-August-12	8.70	Call	Bond Future	5153	5	5	5	0.00
16/05/2012	R208 On	02-August-12	7.20	Call	Bond Future	283	0	0	0	3,450.00
16/05/2012	R208 On	02-August-12	7.50	Call	Bond Future	693	1	1	1	1,150.00
16/05/2012	R208 On	02-August-12	7.80	Call	Bond Future	1400	1	1	1	0.00
16/05/2012	R208 On	02-August-12	8.25	Call	Bond Future	3041	3	3	3	0.00
16/05/2012	R208 On	02-August-12	8.25	Put	Bond Future	619	1	1	1	3,450.00
16/05/2012	R208 On	02-August-12	7.80	Put	Bond Future	1608	2	2	2	1,150.00
16/05/2012	R208 On	02-August-12	7.50	Put	Bond Future	2707	3	3	3	0.00
16/05/2012	R208 On	02-August-12	8.70	Put	Bond Future	193	0	0	0	0.00
16/05/2012	R208 On	02-August-12	7.20	Put	Bond Future	4148	4	4	4	0.00
16/05/2012	R208 On	02-August-12	8.80	Put	Bond Future	144	0	0	0	0.00
16/05/2012	R208 On	02-August-12	8.75	Put	Bond Future	168	0	0	0	0.00
16/05/2012	R208 On	01-November-12			Bond Future	7.91	93.5739	93.6838	93.5739	0.00
16/05/2012	R208 On	01-November-12	8.25	Call	Bond Future	3630	4	4	4	0.00
16/05/2012	R208 On	01-November-12	8.30	Call	Bond Future	3810	4	4	4	0.00
16/05/2012	R208 On	01-November-12	8.20	Call	Bond Future	3453	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1766	2	2	2	0.00
16/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1559	2	2	2	0.00
16/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1660	2	2	2	0.00
16/05/2012	R208 On 07-February-13			Bond Future	7.98	95.1183	95.2252	95.1183	0.00
16/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3216	3	3	3	0.00
16/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3074	3	3	3	0.00
16/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3364	3	3	3	0.00
16/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2982	3	3	3	0.00
16/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3254	3	3	3	0.00
16/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	3115	3	3	3	0.00
16/05/2012	R209 On 02-August-12			Bond Future	8.93	75.5655	76.0184	75.5655	3,099.00
16/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3647	3	4	3	0.00
16/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3403	3	3	3	0.00
16/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3897	4	4	4	0.00
16/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1093	1	1	1	0.00
16/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1330	2	1	2	0.00
16/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1207	1	1	1	0.00
16/05/2012	R209 On 01-November-12			Bond Future	8.99	73.5623	74.0170	73.5623	0.00
16/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3808	4	4	4	0.00
16/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3622	3	4	3	0.00
16/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4000	4	4	4	0.00
16/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3568	4	4	4	0.00
16/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3951	4	4	4	0.00
16/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3755	4	4	4	0.00
16/05/2012	R209 On 07-February-13			Bond Future	9.07	74.7684	75.2392	74.7684	0.00
16/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4615	4	5	4	0.00
16/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4797	5	5	5	0.00
16/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4437	4	4	4	0.00
16/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5317	6	5	6	0.00
16/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4917	5	5	5	0.00
16/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5113	5	5	5	0.00
16/05/2012	R210 On 02-August-12			Bond Future	142.41	143.4815	142.4112	143.4815	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	1	0	1	0.00
16/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	639	0	1	0	0.00
16/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	539	0	1	0	0.00
16/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	589	0	1	0	0.00
16/05/2012	R211 On 02-August-12			Bond Future	119.57	119.5524	119.5720	119.5524	480.00
16/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	378	0	0	0	0.00
16/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	478	0	0	0	0.00
16/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	428	0	0	0	0.00
16/05/2012	R212 On 02-August-12			Bond Future	117.66	118.3340	117.6562	118.3340	2,962.00
16/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	294	0	0	0	0.00
16/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	394	0	0	0	0.00
16/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	344	0	0	0	0.00
16/05/2012	R213 On 02-August-12			Bond Future	8.83	86.1089	86.4955	86.1089	4,725.00
16/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4230	4	4	4	0.00
16/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4503	4	5	4	0.00
16/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3963	4	4	4	0.00
16/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1094	1	1	1	0.00
16/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	888	1	1	1	0.00
16/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	986	1	1	1	0.00
16/05/2012	R213 On 01-November-12			Bond Future	8.90	83.8732	84.2622	83.8732	0.00
16/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4216	4	4	4	0.00
16/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4423	4	4	4	0.00
16/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4015	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
16/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3626	4	4	4	0.00
16/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3264	3	3	3	0.00
16/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3441	4	3	4	0.00
16/05/2012	R213 On 07-February-13			Bond Future	8.98	85.2560	85.6464	85.2560	0.00
16/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5009	5	5	5	0.00
16/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5207	5	5	5	0.00
16/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4819	5	5	5	0.00
16/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5058	5	5	5	0.00
16/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4680	5	5	5	0.00
16/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4863	5	5	5	0.00
16/05/2012	R214 On 02-August-12			Bond Future	8.95	77.2415	77.7150	77.2415	1,530.00
16/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1285	2	1	2	0.00
16/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1119	2	1	2	0.00
16/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1202	2	1	2	0.00