



# Derivatives Weekly Statistics Report

From: 21/05/2012 To: 22/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	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
21/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	AL7T On 02-August-12			Index Future	437.41	436.5710	437.4060	436.5710	13.00
21/05/2012	AL7T On 01-November-12			Index Future	443.90	443.1100	443.8990	443.1100	0.00
21/05/2012	ALBI On 02-August-12			Index Future	395.24	394.9180	395.2360	394.9180	1,004.00
21/05/2012	ALBI On 01-November-12			Index Future	401.10	400.8330	401.1030	400.8330	0.00
21/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	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
21/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	CAAZ On 18-June-12			Can-Do Future	0.26	0.2756	0.2624	0.2756	5,670.00
21/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
21/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0080	0.0049	0.0080	8,000.00
21/05/2012	CABC On 18-June-12			Can-Do Future	0.05	0.0529	0.0460	0.0529	0.00
21/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0006	0.0003	0.0006	16,000.00
21/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2012	DAAH On 28-June-12			Any day expiry	8.32	8.3560	8.3180	8.3560	2,360.00
21/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	139	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	136	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	142	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
21/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	233	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	922	1	1	1	0.00
21/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	4	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	314	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	165	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	328	0	0	0	0.00
21/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	321	0	0	0	0.00
21/05/2012	DAUS On 31-May-12			Any day expiry	8.28	8.3197	8.2816	8.3197	0.00
21/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	534	1	1	1	0.00
21/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	524	1	1	1	0.00
21/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	544	1	1	1	0.00
21/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	882	1	1	1	0.00
21/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	120	0	0	0	0.00
21/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	564	1	1	1	0.00
21/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	38	0	0	0	4,110.00
21/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	2	0	0	0	4,110.00
21/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	266	0	0	0	0.00
21/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	0	0	0	0	0.00
21/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	88	0	0	0	0.00
21/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	2	0	0	0	0.00
21/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	2	0	0	0	0.00
21/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	2	0	0	0	0.00
21/05/2012	DAUS On 29-June-12			Any day expiry	8.32	8.3572	8.3192	8.3572	0.00
21/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	591	1	1	1	0.00
21/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	582	1	1	1	0.00
21/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	600	1	1	1	0.00
21/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	237	0	0	0	0.00
21/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	618	1	1	1	0.00
21/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	139	0	0	0	5,480.00
21/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	923	1	1	1	0.00
21/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	4	0	0	0	0.00
21/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	168	0	0	0	0.00
21/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	19	0	0	0	5,480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	330	0	0	0	0.00
21/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	21	0	0	0	0.00
21/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	23	0	0	0	0.00
21/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	22	0	0	0	0.00
21/05/2012	DAUS On 31-July-12			Any day expiry	8.36	8.3953	8.3572	8.3953	0.00
21/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	615	1	1	1	0.00
21/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	607	1	1	1	0.00
21/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	623	1	1	1	0.00
21/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	971	1	1	1	0.00
21/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	326	0	0	0	0.00
21/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	681	1	1	1	0.00
21/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	223	0	0	0	4,800.00
21/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	44	0	0	0	4,800.00
21/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	376	0	0	0	0.00
21/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	14	0	0	0	0.00
21/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	219	0	0	0	0.00
21/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	56	0	0	0	0.00
21/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	60	0	0	0	0.00
21/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	58	0	0	0	0.00
21/05/2012	DAUS On 31-August-12			Any day expiry	8.39	8.4315	8.3933	8.4315	0.00
21/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	640	1	1	1	0.00
21/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	632	1	1	1	0.00
21/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	647	1	1	1	0.00
21/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	398	0	0	0	0.00
21/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	740	1	1	1	0.00
21/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	293	0	0	0	6,170.00
21/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1020	1	1	1	0.00
21/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	27	0	0	0	0.00
21/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	255	0	0	0	0.00
21/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	67	0	0	0	6,170.00
21/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	410	0	0	0	0.00
21/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	94	0	0	0	0.00
21/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	99	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
21/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	97	0	0	0	0.00
21/05/2012	DAUS On 28-September-12			Any day expiry	8.43	8.4634	8.4253	8.4634	0.00
21/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	658	1	1	1	0.00
21/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	651	1	1	1	0.00
21/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	665	1	1	1	0.00
21/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1063	1	1	1	0.00
21/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	456	0	0	0	0.00
21/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	790	1	1	1	0.00
21/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	350	0	0	0	7,540.00
21/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	85	0	0	0	7,540.00
21/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	435	0	0	0	0.00
21/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	38	0	0	0	0.00
21/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	281	0	0	0	0.00
21/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	130	0	0	0	0.00
21/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	136	0	0	0	0.00
21/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	133	0	0	0	0.00
21/05/2012	DAUS On 31-October-12			Any day expiry	8.46	8.5010	8.4630	8.5010	0.00
21/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	718	1	1	1	0.00
21/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	711	1	1	1	0.00
21/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	725	1	1	1	0.00
21/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1113	1	1	1	0.00
21/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	519	1	1	1	0.00
21/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	847	1	1	1	0.00
21/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	412	0	0	0	8,220.00
21/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	459	0	0	0	0.00
21/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	104	0	0	0	8,220.00
21/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	50	0	0	0	0.00
21/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	306	0	0	0	0.00
21/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	152	0	0	0	0.00
21/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	158	0	0	0	0.00
21/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	155	0	0	0	0.00
21/05/2012	DAUS On 30-November-12			Any day expiry	8.50	8.5350	8.4971	8.5350	0.00
21/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	469	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
21/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	465	0	0	0	8,440.00
21/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	473	0	0	0	0.00
21/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	896	1	1	1	0.00
21/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	119	0	0	0	8,440.00
21/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	466	0	0	0	0.00
21/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	478	0	0	0	0.00
21/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	472	0	0	0	0.00
21/05/2012	DAUS On 27-December-12			Any day expiry	8.53	8.5652	8.5271	8.5652	0.00
21/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	514	1	1	1	0.00
21/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	510	1	1	1	7,530.00
21/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	518	1	1	1	0.00
21/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	937	1	1	1	0.00
21/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	130	0	0	0	7,530.00
21/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	481	0	0	0	0.00
21/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	493	0	0	0	0.00
21/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	487	0	0	0	0.00
21/05/2012	GOVI On 02-August-12			GOVI	396.37	396.0000	396.3740	396.0000	236.00
21/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	63740	6	6	6	0.00
21/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	63640	6	6	6	0.00
21/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	63840	6	6	6	0.00
21/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
21/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
21/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
21/05/2012	GOVI On 01-November-12			GOVI	402.26	401.9310	402.2570	401.9310	0.00
21/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	2570	0	0	0	0.00
21/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	2670	0	0	0	0.00
21/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	2470	0	0	0	0.00
21/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
21/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
21/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
21/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
21/05/2012	IGOV On 02-August-12			Index Future	173.97	173.9220	173.9710	173.9220	563.00
21/05/2012	IGOV On 01-November-12			Index Future	176.55	176.5270	176.5530	176.5270	0.00
21/05/2012	ILBI On 02-August-12			Index Future	478.20	478.1960	478.1960	478.1960	169.00
21/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	2,890.00
21/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4300	94.4500	94.4300	0.00
21/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.53	94.4600	94.4700	94.4600	0.00
21/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	44,760.00
21/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
21/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.49	94.4900	94.5100	94.4900	0.00
21/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	840.00
21/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.55	94.4400	94.4500	94.4400	790.00
21/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.67	94.3100	94.3300	94.3100	500.00
21/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.83	94.1300	94.1700	94.1300	1,700.00
21/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.00	93.9500	94.0000	93.9500	1,500.00
21/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.20	93.7500	93.8000	93.7500	0.00
21/05/2012	R157 On 02-August-12			Bond Future	6.39	124.9171	125.0354	124.9171	15,070.00
21/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4873	5	5	5	0.00
21/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	5021	5	5	5	0.00
21/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4725	5	5	5	0.00
21/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	259	0	0	0	3,750.00
21/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1809	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
21/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	501	0	1	0	1,250.00
21/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	849	1	1	1	0.00
21/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	364	0	0	0	1,250.00
21/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	93	0	0	0	3,750.00
21/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	638	1	1	1	0.00
21/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1022	1	1	1	0.00
21/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	0	0	0.00
21/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R157 On 01-November-12			Bond Future	6.44	119.9808	120.0866	119.9808	0.00
21/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1955	2	2	2	0.00
21/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1848	2	2	2	0.00
21/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2064	2	2	2	0.00
21/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	320	0	0	0	0.00
21/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	385	0	0	0	0.00
21/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	351	0	0	0	0.00
21/05/2012	R157 On 07-February-13			Bond Future	6.49	121.9485	122.0313	121.9485	0.00
21/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1520	1	2	1	0.00
21/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1600	2	2	2	0.00
21/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1443	1	1	1	0.00
21/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	891	1	1	1	0.00
21/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	791	1	1	1	0.00
21/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	839	1	1	1	0.00
21/05/2012	R186 On 02-August-12			Bond Future	8.34	119.0927	119.1952	119.0927	34,719.00
21/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4734	5	5	5	0.00
21/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	5066	5	5	5	0.00
21/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2003	2	2	2	8,750.00
21/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	4159	4	4	4	0.00
21/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4411	4	4	4	0.00
21/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	407	0	0	0	276.00
21/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	564	1	1	1	43.00
21/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4800	5	5	5	0.00
21/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1116	1	1	1	1,099.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6466	6	6	6	0.00
21/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	465	0	0	0	2,700.00
21/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2220	2	2	2	0.00
21/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2622	3	3	3	900.00
21/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	561	1	1	1	199.00
21/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6686	7	7	7	0.00
21/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1001	1	1	1	43.00
21/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4378	4	4	4	0.00
21/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6185	6	6	6	0.00
21/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1148	1	1	1	0.00
21/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2875	3	3	3	0.00
21/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1255	1	1	1	276.00
21/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7030	7	7	7	0.00
21/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	912	1	1	1	0.00
21/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1024	1	1	1	2,700.00
21/05/2012	R186 On 01-November-12			Bond Future	8.42	120.8801	120.9624	120.8801	0.00
21/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5873	6	6	6	0.00
21/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6147	6	6	6	0.00
21/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5604	6	6	6	0.00
21/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3055	3	3	3	0.00
21/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2716	3	3	3	0.00
21/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2882	3	3	3	0.00
21/05/2012	R186 On 07-February-13			Bond Future	8.50	117.5651	117.6279	117.5651	0.00
21/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5385	5	5	5	0.00
21/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5612	6	6	6	0.00
21/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5163	5	5	5	0.00
21/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5594	6	6	6	0.00
21/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5147	5	5	5	0.00
21/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5367	5	5	5	0.00
21/05/2012	R189 On 02-August-12			Bond Future	218.85	218.8423	218.8454	218.8423	44.00
21/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	845	1	1	1	0.00
21/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	795	1	1	1	0.00
21/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	895	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
21/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R197 On 02-August-12			Bond Future	256.23	256.2096	256.2321	256.2096	1,409.00
21/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	818	1	1	1	0.00
21/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	718	1	1	1	0.00
21/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	768	1	1	1	0.00
21/05/2012	R201 On 02-August-12			Bond Future	5.74	107.6113	107.7002	107.6113	2,704.00
21/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3922	4	4	4	0.00
21/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3813	4	4	4	0.00
21/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4030	4	4	4	0.00
21/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R201 On 01-November-12			Bond Future	5.70	109.2240	109.2999	109.2240	0.00
21/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1727	2	2	2	0.00
21/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1640	2	2	2	0.00
21/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1815	2	2	2	0.00
21/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	96	0	0	0	0.00
21/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	122	0	0	0	0.00
21/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	109	0	0	0	0.00
21/05/2012	R201 On 07-February-13			Bond Future	5.65	106.6024	106.6564	106.6024	0.00
21/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1387	1	1	1	0.00
21/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1454	1	1	1	0.00
21/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1322	1	1	1	0.00
21/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	329	0	0	0	0.00
21/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	283	0	0	0	0.00
21/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	305	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
21/05/2012	R202 On 02-August-12			Bond Future	186.69	186.6761	186.6946	186.6761	40,005.00
21/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	4255	4	4	4	0.00
21/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	4355	4	4	4	0.00
21/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	4305	4	4	4	0.00
21/05/2012	R203 On 02-August-12			Bond Future	6.99	108.4675	108.5855	108.4675	3,883.00
21/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6373	6	6	6	0.00
21/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6574	6	7	6	0.00
21/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6171	6	6	6	0.00
21/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	319	0	0	0	4,200.00
21/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2634	3	3	3	0.00
21/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	674	1	1	1	1,400.00
21/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1353	1	1	1	0.00
21/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	643	1	1	1	1,400.00
21/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	207	0	0	0	4,200.00
21/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1275	1	1	1	0.00
21/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	6	0	0	0	0.00
21/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2028	2	2	2	0.00
21/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	4	0	0	0	0.00
21/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	5	0	0	0	0.00
21/05/2012	R203 On 01-November-12			Bond Future	7.05	105.9336	106.0379	105.9336	0.00
21/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3481	3	3	3	0.00
21/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3637	4	4	4	0.00
21/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3327	3	3	3	0.00
21/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	652	1	1	1	0.00
21/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	559	1	1	1	0.00
21/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	604	1	1	1	0.00
21/05/2012	R203 On 07-February-13			Bond Future	7.12	107.6690	107.7560	107.6690	0.00
21/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	969	1	1	1	0.00
21/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	905	1	1	1	0.00
21/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	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
21/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3329	3	3	3	0.00
21/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3606	4	4	4	0.00
21/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3467	4	3	4	0.00
21/05/2012	R204 On 02-August-12			Bond Future	7.30	104.4686	104.5558	104.4686	4,101.00
21/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5999	6	6	6	0.00
21/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6231	6	6	6	0.00
21/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5767	6	6	6	0.00
21/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	40	0	0	0	0.00
21/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	27	0	0	0	0.00
21/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	33	0	0	0	0.00
21/05/2012	R204 On 01-November-12			Bond Future	7.36	106.0334	106.1076	106.0334	0.00
21/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3973	4	4	4	0.00
21/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3797	4	4	4	0.00
21/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4151	4	4	4	0.00
21/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	807	1	1	1	0.00
21/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	930	1	1	1	0.00
21/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	867	1	1	1	0.00
21/05/2012	R204 On 07-February-13			Bond Future	7.44	103.7356	103.7879	103.7356	0.00
21/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4121	4	4	4	0.00
21/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4278	4	4	4	0.00
21/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3966	4	4	4	0.00
21/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1557	2	2	2	0.00
21/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1409	1	1	1	0.00
21/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1482	2	1	2	0.00
21/05/2012	R206 On 02-August-12			Bond Future	5.37	103.3141	103.3782	103.3141	1,781.00
21/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2581	3	3	3	0.00
21/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2514	2	3	2	0.00
21/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2648	3	3	3	0.00
21/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
21/05/2012	R206 On 01-November-12			Bond Future	5.22	104.8627	104.9127	104.8627	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
21/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	940	1	1	1	0.00
21/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	992	1	1	1	0.00
21/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	889	1	1	1	0.00
21/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	43	0	0	0	0.00
21/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	31	0	0	0	0.00
21/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	36	0	0	0	0.00
21/05/2012	R206 On 07-February-13			Bond Future	4.95	102.8139	102.8448	102.8139	0.00
21/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	1006	1	1	1	0.00
21/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	967	1	1	1	0.00
21/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1044	1	1	1	0.00
21/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	54	0	0	0	0.00
21/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	67	0	0	0	0.00
21/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	61	0	0	0	0.00
21/05/2012	R207 On 02-August-12			Bond Future	7.61	98.3134	98.4295	98.3134	27,509.00
21/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6119	6	6	6	0.00
21/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6364	6	6	6	0.00
21/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5874	6	6	6	0.00
21/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	69	0	0	0	0.00
21/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	48	0	0	0	0.00
21/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	58	0	0	0	0.00
21/05/2012	R207 On 01-November-12			Bond Future	7.68	99.7856	99.8929	99.7856	0.00
21/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4116	4	4	4	0.00
21/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3934	4	4	4	0.00
21/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4302	4	4	4	0.00
21/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1037	1	1	1	0.00
21/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1185	1	1	1	0.00
21/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1108	1	1	1	0.00
21/05/2012	R207 On 07-February-13			Bond Future	7.76	97.7817	97.8699	97.7817	0.00
21/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4288	4	4	4	0.00
21/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4454	4	4	4	0.00
21/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4124	4	4	4	0.00
21/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1862	2	2	2	0.00
21/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1689	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
21/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1774	2	2	2	0.00
21/05/2012	R208 On 02-August-12			Bond Future	7.67	96.4833	96.6395	96.4833	9,382.00
21/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6317	6	6	6	0.00
21/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6578	6	7	6	0.00
21/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6055	6	6	6	0.00
21/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	435	0	0	0	3,450.00
21/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	995	1	1	1	1,150.00
21/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1889	2	2	2	0.00
21/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3786	4	4	4	0.00
21/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	366	0	0	0	3,450.00
21/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1099	1	1	1	1,150.00
21/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2012	2	2	2	0.00
21/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	98	0	0	0	0.00
21/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3302	3	3	3	0.00
21/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	69	0	0	0	0.00
21/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	84	0	0	0	0.00
21/05/2012	R208 On 01-November-12			Bond Future	7.73	94.5333	94.6798	94.5333	0.00
21/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4257	4	4	4	0.00
21/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4453	4	4	4	0.00
21/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4064	4	4	4	0.00
21/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1381	1	1	1	0.00
21/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1206	1	1	1	0.00
21/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1291	1	1	1	0.00
21/05/2012	R208 On 07-February-13			Bond Future	7.81	96.0798	96.2165	96.0798	0.00
21/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3728	4	4	4	0.00
21/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3572	4	4	4	0.00
21/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3890	4	4	4	0.00
21/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2517	3	3	3	0.00
21/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2761	3	3	3	0.00
21/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2635	3	3	3	0.00
21/05/2012	R209 On 02-August-12			Bond Future	8.95	76.1884	75.8029	76.1884	3,099.00
21/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3435	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
21/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3195	3	3	3	0.00
21/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3682	4	4	4	0.00
21/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1093	1	1	1	0.00
21/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1337	1	1	1	0.00
21/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1210	1	1	1	0.00
21/05/2012	R209 On 01-November-12			Bond Future	9.02	74.1848	73.7815	74.1848	0.00
21/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3629	4	4	4	0.00
21/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3446	4	3	4	0.00
21/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3817	4	4	4	0.00
21/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3620	3	4	3	0.00
21/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4010	4	4	4	0.00
21/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3811	4	4	4	0.00
21/05/2012	R209 On 07-February-13			Bond Future	9.10	75.4048	74.9771	75.4048	0.00
21/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4436	5	4	5	0.00
21/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4615	5	5	5	0.00
21/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4260	5	4	5	0.00
21/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5402	5	5	5	0.00
21/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4997	5	5	5	0.00
21/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5197	5	5	5	0.00
21/05/2012	R210 On 02-August-12			Bond Future	141.35	141.3350	141.3487	141.3350	925.00
21/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	1601	2	2	2	0.00
21/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	1701	2	2	2	0.00
21/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	1651	2	2	2	0.00
21/05/2012	R211 On 02-August-12			Bond Future	119.64	119.6366	119.6428	119.6366	480.00
21/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	407	0	0	0	0.00
21/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	307	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
21/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	357	0	0	0	0.00
21/05/2012	R212 On 02-August-12			Bond Future	117.38	117.6754	117.3834	117.6754	2,962.00
21/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	567	0	1	0	0.00
21/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	667	0	1	0	0.00
21/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	617	0	1	0	0.00
21/05/2012	R213 On 02-August-12			Bond Future	8.80	86.8767	86.7176	86.8767	4,725.00
21/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4333	4	4	4	0.00
21/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4614	5	5	5	0.00
21/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	4059	4	4	4	0.00
21/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	968	1	1	1	0.00
21/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	777	1	1	1	0.00
21/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	867	1	1	1	0.00
21/05/2012	R213 On 01-November-12			Bond Future	8.87	84.6381	84.4733	84.6381	0.00
21/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4278	4	4	4	0.00
21/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4488	5	4	5	0.00
21/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4073	4	4	4	0.00
21/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3473	3	3	3	0.00
21/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3118	3	3	3	0.00
21/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3292	3	3	3	0.00
21/05/2012	R213 On 07-February-13			Bond Future	8.96	86.0241	85.8388	86.0241	0.00
21/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5066	5	5	5	0.00
21/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5266	5	5	5	0.00
21/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4874	5	5	5	0.00
21/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4920	5	5	5	0.00
21/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4546	4	5	4	0.00
21/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4728	5	5	5	0.00
21/05/2012	R214 On 02-August-12			Bond Future	9.00	77.7634	77.3214	77.7634	1,530.00
21/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
21/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1679	1	2	1	0.00
21/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1513	1	2	1	0.00
21/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1596	1	2	1	0.00
22/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	AL7T On 02-August-12			Index Future	438.07	437.4060	438.0710	437.4060	13.00
22/05/2012	AL7T On 01-November-12			Index Future	444.56	443.8990	444.5590	443.8990	0.00
22/05/2012	ALBI On 02-August-12			Index Future	395.83	395.2360	395.8270	395.2360	1,004.00
22/05/2012	ALBI On 01-November-12			Index Future	401.69	401.1030	401.6890	401.1030	0.00
22/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	CAAZ On 18-June-12			Can-Do Future	0.26	0.2624	0.2553	0.2624	5,670.00
22/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
22/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0049	0.0048	0.0049	8,000.00
22/05/2012	CABC On 18-June-12			Can-Do Future	0.05	0.0460	0.0497	0.0460	0.00
22/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0003	0.0002	0.0003	16,000.00
22/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2012	DAAH On 28-June-12			Any day expiry	8.28	8.3180	8.2827	8.3180	2,360.00
22/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	117	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	115	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	120	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	204	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	887	1	1	1	0.00
22/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	4	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	327	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	171	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	342	0	0	0	0.00
22/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	334	0	0	0	0.00
22/05/2012	DAUS On 31-May-12			Any day expiry	8.25	8.2816	8.2468	8.2816	0.00
22/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	499	1	0	1	0.00
22/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	489	1	0	1	0.00
22/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	509	1	1	1	0.00
22/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	90	0	0	0	0.00
22/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	529	1	1	1	0.00
22/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	24	0	0	0	4,110.00
22/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	847	1	1	1	0.00
22/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	0	0	0	0	0.00
22/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	93	0	0	0	0.00
22/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	2	0	0	0	4,110.00
22/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	287	0	0	0	0.00
22/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	2	0	0	0	0.00
22/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	2	0	0	0	0.00
22/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	2	0	0	0	0.00
22/05/2012	DAUS On 29-June-12			Any day expiry	8.28	8.3192	8.2839	8.3192	0.00
22/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	555	1	1	1	0.00
22/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	546	1	1	1	0.00
22/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	564	1	1	1	0.00
22/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	888	1	1	1	0.00
22/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	208	0	0	0	0.00
22/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	582	1	1	1	0.00
22/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	118	0	0	0	5,480.00
22/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	18	0	0	0	5,480.00
22/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	344	0	0	0	0.00
22/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	4	0	0	0	0.00
22/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	174	0	0	0	0.00
22/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	20	0	0	0	0.00
22/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	22	0	0	0	0.00
22/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	21	0	0	0	0.00
22/05/2012	DAUS On 31-July-12			Any day expiry	8.32	8.3572	8.3218	8.3572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	577	1	1	1	0.00
22/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	569	1	1	1	0.00
22/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	585	1	1	1	0.00
22/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	295	0	0	0	0.00
22/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	643	1	1	1	0.00
22/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	198	0	0	0	4,800.00
22/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	933	1	1	1	0.00
22/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	11	0	0	0	0.00
22/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	223	0	0	0	0.00
22/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	41	0	0	0	4,800.00
22/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	386	0	0	0	0.00
22/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	53	0	0	0	0.00
22/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	57	0	0	0	0.00
22/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	55	0	0	0	0.00
22/05/2012	DAUS On 31-August-12			Any day expiry	8.36	8.3933	8.3580	8.3933	0.00
22/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	603	1	1	1	0.00
22/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	595	1	1	1	0.00
22/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	610	1	1	1	0.00
22/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	982	1	1	1	0.00
22/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	368	0	0	0	0.00
22/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	702	1	1	1	0.00
22/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	268	0	0	0	6,170.00
22/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	64	0	0	0	6,170.00
22/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	420	0	0	0	0.00
22/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	24	0	0	0	0.00
22/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	260	0	0	0	0.00
22/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	92	0	0	0	0.00
22/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	97	0	0	0	0.00
22/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	95	0	0	0	0.00
22/05/2012	DAUS On 28-September-12			Any day expiry	8.39	8.4253	8.3901	8.4253	0.00
22/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	623	1	1	1	0.00
22/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	616	1	1	1	0.00
22/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	630	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	427	0	0	0	0.00
22/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	754	1	1	1	0.00
22/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	324	0	0	0	7,540.00
22/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1026	1	1	1	0.00
22/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	36	0	0	0	0.00
22/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	287	0	0	0	0.00
22/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	84	0	0	0	7,540.00
22/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	444	0	0	0	0.00
22/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	130	0	0	0	0.00
22/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	136	0	0	0	0.00
22/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	133	0	0	0	0.00
22/05/2012	DAUS On 31-October-12			Any day expiry	8.43	8.4630	8.4278	8.4630	0.00
22/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	684	1	1	1	0.00
22/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	677	1	1	1	0.00
22/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	491	1	0	1	0.00
22/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	811	1	1	1	0.00
22/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	690	1	1	1	0.00
22/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1076	1	1	1	0.00
22/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	387	0	0	0	8,220.00
22/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	469	0	0	0	0.00
22/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	48	0	0	0	0.00
22/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	313	0	0	0	0.00
22/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	152	0	0	0	0.00
22/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	103	0	0	0	8,220.00
22/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	159	0	0	0	0.00
22/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	156	0	0	0	0.00
22/05/2012	DAUS On 30-November-12			Any day expiry	8.46	8.4971	8.4620	8.4971	0.00
22/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	445	0	0	0	0.00
22/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	441	0	0	0	8,440.00
22/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	861	1	1	1	0.00
22/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	448	0	0	0	0.00
22/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	476	0	0	0	0.00
22/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	119	0	0	0	8,440.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	489	0	0	0	0.00
22/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	483	0	0	0	0.00
22/05/2012	DAUS On 27-December-12			Any day expiry	8.49	8.5271	8.4921	8.5271	0.00
22/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	490	1	0	1	0.00
22/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	486	1	0	1	7,530.00
22/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	493	1	0	1	0.00
22/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	904	1	1	1	0.00
22/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	132	0	0	0	7,530.00
22/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	491	0	0	0	0.00
22/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	504	0	1	0	0.00
22/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	498	0	0	0	0.00
22/05/2012	GOVI On 02-August-12			GOVI	396.93	396.3740	396.9340	396.3740	236.00
22/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	69340	6	7	6	0.00
22/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	69240	6	7	6	0.00
22/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	69440	6	7	6	0.00
22/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
22/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
22/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
22/05/2012	GOVI On 01-November-12			GOVI	402.81	402.2570	402.8130	402.2570	0.00
22/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	8130	0	1	0	0.00
22/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	8030	0	1	0	0.00
22/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	8230	0	1	0	0.00
22/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
22/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
22/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
22/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2012	IGOV On 02-August-12			Index Future	173.86	173.9710	173.8640	173.9710	563.00
22/05/2012	IGOV On 01-November-12			Index Future	176.44	176.5530	176.4390	176.5530	0.00
22/05/2012	ILBI On 02-August-12			Index Future	478.20	478.1960	478.1960	478.1960	169.00
22/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4300	94.4100	94.4300	2,890.00
22/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4500	94.4300	94.4500	0.00
22/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.56	94.4700	94.4400	94.4700	0.00
22/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.56	94.5000	94.4400	94.5000	44,760.00
22/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.56	94.5000	94.4400	94.5000	0.00
22/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.56	94.5100	94.4400	94.5100	0.00
22/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.56	94.5000	94.4400	94.5000	840.00
22/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.60	94.4500	94.4000	94.4500	790.00
22/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.73	94.3300	94.2700	94.3300	500.00
22/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.89	94.1700	94.1100	94.1700	1,700.00
22/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.07	94.0000	93.9300	94.0000	1,500.00
22/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.25	93.8000	93.7500	93.8000	0.00
22/05/2012	R157 On 02-August-12			Bond Future	6.37	125.0354	125.1227	125.0354	15,170.00
22/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4960	5	5	5	0.00
22/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	5108	5	5	5	0.00
22/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4812	5	5	5	0.00
22/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	283	0	0	0	3,750.00
22/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	539	1	1	1	1,250.00
22/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	902	1	1	1	0.00
22/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1884	2	2	2	0.00
22/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	81	0	0	0	3,750.00
22/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	330	0	0	0	1,250.00
22/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	589	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	959	1	1	1	0.00
22/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R157 On 01-November-12			Bond Future	6.41	120.0866	120.1697	120.0866	0.00
22/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	2016	2	2	2	0.00
22/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1907	2	2	2	0.00
22/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2126	2	2	2	0.00
22/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	299	0	0	0	0.00
22/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	361	0	0	0	0.00
22/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	329	0	0	0	0.00
22/05/2012	R157 On 07-February-13			Bond Future	6.45	122.0313	122.1194	122.0313	0.00
22/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1571	2	2	2	0.00
22/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1652	2	2	2	0.00
22/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1492	1	1	1	0.00
22/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	852	1	1	1	0.00
22/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	755	1	1	1	0.00
22/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	802	1	1	1	0.00
22/05/2012	R186 On 02-August-12			Bond Future	8.32	119.1952	119.4474	119.1952	34,789.00
22/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4908	5	5	5	0.00
22/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	5246	5	5	5	0.00
22/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4578	4	5	4	0.00
22/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2103	2	2	2	8,750.00
22/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	4321	4	4	4	0.00
22/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	600	1	1	1	43.00
22/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4975	5	5	5	0.00
22/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1180	1	1	1	1,099.00
22/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6668	6	7	6	0.00
22/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	496	0	0	0	2,700.00
22/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2328	2	2	2	0.00
22/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	434	0	0	0	276.00
22/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5969	6	6	6	0.00
22/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2478	3	2	3	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	511	1	1	1	199.00
22/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6465	7	6	7	0.00
22/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	924	1	1	1	43.00
22/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4190	4	4	4	0.00
22/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1165	1	1	1	276.00
22/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6805	7	7	7	0.00
22/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1063	1	1	1	0.00
22/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2723	3	3	3	0.00
22/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	840	1	1	1	0.00
22/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	946	1	1	1	2,700.00
22/05/2012	R186 On 01-November-12			Bond Future	8.39	120.9624	121.2099	120.9624	0.00
22/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	6017	6	6	6	0.00
22/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6295	6	6	6	0.00
22/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5744	6	6	6	0.00
22/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2947	3	3	3	0.00
22/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2617	3	3	3	0.00
22/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2778	3	3	3	0.00
22/05/2012	R186 On 07-February-13			Bond Future	8.47	117.6279	117.8882	117.6279	0.00
22/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5512	5	6	5	0.00
22/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5742	6	6	6	0.00
22/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5286	5	5	5	0.00
22/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5457	6	5	6	0.00
22/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5017	5	5	5	0.00
22/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5234	5	5	5	0.00
22/05/2012	R189 On 02-August-12			Bond Future	218.85	218.8454	218.8487	218.8454	44.00
22/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	849	1	1	1	0.00
22/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	899	1	1	1	0.00
22/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	799	1	1	1	0.00
22/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R197 On 02-August-12			Bond Future	256.25	256.2321	256.2546	256.2321	1,409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	695	1	1	1	0.00
22/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	795	1	1	1	0.00
22/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	745	1	1	1	0.00
22/05/2012	R201 On 02-August-12			Bond Future	5.71	107.7002	107.7755	107.7002	2,704.00
22/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3997	4	4	4	0.00
22/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4106	4	4	4	0.00
22/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3888	4	4	4	0.00
22/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R201 On 01-November-12			Bond Future	5.67	109.2999	109.3717	109.2999	0.00
22/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1788	2	2	2	0.00
22/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1700	2	2	2	0.00
22/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1877	2	2	2	0.00
22/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	87	0	0	0	0.00
22/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	111	0	0	0	0.00
22/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	98	0	0	0	0.00
22/05/2012	R201 On 07-February-13			Bond Future	5.60	106.6564	106.7320	106.6564	0.00
22/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1442	1	1	1	0.00
22/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1510	1	2	1	0.00
22/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1375	1	1	1	0.00
22/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	306	0	0	0	0.00
22/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	264	0	0	0	0.00
22/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	284	0	0	0	0.00
22/05/2012	R202 On 02-August-12			Bond Future	186.71	186.6946	186.7134	186.6946	40,005.00
22/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	4237	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
22/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	4337	4	4	4	0.00
22/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	4287	4	4	4	0.00
22/05/2012	R203 On 02-August-12			Bond Future	6.96	108.5855	108.7036	108.5855	3,883.00
22/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6490	6	6	6	0.00
22/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6691	7	7	7	0.00
22/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6288	6	6	6	0.00
22/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	342	0	0	0	4,200.00
22/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	717	1	1	1	1,400.00
22/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1421	1	1	1	0.00
22/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2731	3	3	3	0.00
22/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	186	0	0	0	4,200.00
22/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	593	1	1	1	1,400.00
22/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1200	1	1	1	0.00
22/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	5	0	0	0	0.00
22/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	1933	2	2	2	0.00
22/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	3	0	0	0	0.00
22/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	4	0	0	0	0.00
22/05/2012	R203 On 01-November-12			Bond Future	7.02	106.0379	106.1549	106.0379	0.00
22/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3567	3	4	3	0.00
22/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3725	4	4	4	0.00
22/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3411	3	3	3	0.00
22/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	619	1	1	1	0.00
22/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	530	1	1	1	0.00
22/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	573	1	1	1	0.00
22/05/2012	R203 On 07-February-13			Bond Future	7.09	107.7560	107.8748	107.7560	0.00
22/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1003	1	1	1	0.00
22/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	938	1	1	1	0.00
22/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1071	1	1	1	0.00
22/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3246	3	3	3	0.00
22/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3521	4	4	4	0.00
22/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3382	3	3	3	0.00
22/05/2012	R204 On 02-August-12			Bond Future	7.27	104.5558	104.6894	104.5558	4,101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6128	6	6	6	0.00
22/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5895	6	6	6	0.00
22/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6361	6	6	6	0.00
22/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	24	0	0	0	0.00
22/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	35	0	0	0	0.00
22/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	29	0	0	0	0.00
22/05/2012	R204 On 01-November-12			Bond Future	7.33	106.1076	106.2415	106.1076	0.00
22/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4066	4	4	4	0.00
22/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3889	4	4	4	0.00
22/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4247	4	4	4	0.00
22/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	769	1	1	1	0.00
22/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	888	1	1	1	0.00
22/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	826	1	1	1	0.00
22/05/2012	R204 On 07-February-13			Bond Future	7.41	103.7879	103.9307	103.7879	0.00
22/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4212	4	4	4	0.00
22/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4371	4	4	4	0.00
22/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4056	4	4	4	0.00
22/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1505	2	2	2	0.00
22/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1359	1	1	1	0.00
22/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1430	1	1	1	0.00
22/05/2012	R206 On 02-August-12			Bond Future	5.34	103.3782	103.4089	103.3782	1,781.00
22/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2612	3	3	3	0.00
22/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2679	3	3	3	0.00
22/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2544	3	3	3	0.00
22/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
22/05/2012	R206 On 01-November-12			Bond Future	5.19	104.9127	104.9418	104.9127	0.00
22/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	966	1	1	1	0.00
22/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	1019	1	1	1	0.00
22/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	914	1	1	1	0.00
22/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	39	0	0	0	0.00
22/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	29	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	33	0	0	0	0.00
22/05/2012	R206 On 07-February-13			Bond Future	4.92	102.8448	102.8757	102.8448	0.00
22/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	1032	1	1	1	0.00
22/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	993	1	1	1	0.00
22/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1071	1	1	1	0.00
22/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	51	0	0	0	0.00
22/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	62	0	0	0	0.00
22/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	56	0	0	0	0.00
22/05/2012	R207 On 02-August-12			Bond Future	7.58	98.4295	98.5790	98.4295	27,509.00
22/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6261	6	6	6	0.00
22/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6015	6	6	6	0.00
22/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6507	6	7	6	0.00
22/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	42	0	0	0	0.00
22/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	61	0	0	0	0.00
22/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	51	0	0	0	0.00
22/05/2012	R207 On 01-November-12			Bond Future	7.65	99.8929	100.0434	99.8929	0.00
22/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4217	4	4	4	0.00
22/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4033	4	4	4	0.00
22/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4405	4	4	4	0.00
22/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	989	1	1	1	0.00
22/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1134	1	1	1	0.00
22/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1059	1	1	1	0.00
22/05/2012	R207 On 07-February-13			Bond Future	7.73	97.8699	98.0206	97.8699	0.00
22/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4381	4	4	4	0.00
22/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4549	4	5	4	0.00
22/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4215	4	4	4	0.00
22/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1802	2	2	2	0.00
22/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1634	2	2	2	0.00
22/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1717	2	2	2	0.00
22/05/2012	R208 On 02-August-12			Bond Future	7.64	96.6395	96.8020	96.6395	9,382.00
22/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6469	6	6	6	0.00
22/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6732	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6206	6	6	6	0.00
22/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	464	0	0	0	3,450.00
22/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3915	4	4	4	0.00
22/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1051	1	1	1	1,150.00
22/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1977	2	2	2	0.00
22/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1025	1	1	1	1,150.00
22/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	333	0	0	0	3,450.00
22/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	1905	2	2	2	0.00
22/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	86	0	0	0	0.00
22/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3169	3	3	3	0.00
22/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	61	0	0	0	0.00
22/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	73	0	0	0	0.00
22/05/2012	R208 On 01-November-12			Bond Future	7.71	94.6798	94.8382	94.6798	0.00
22/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4361	4	4	4	0.00
22/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4560	4	5	4	0.00
22/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4165	4	4	4	0.00
22/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1323	1	1	1	0.00
22/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1155	1	1	1	0.00
22/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1237	1	1	1	0.00
22/05/2012	R208 On 07-February-13			Bond Future	7.78	96.2165	96.3764	96.2165	0.00
22/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3814	4	4	4	0.00
22/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3656	4	4	4	0.00
22/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3978	4	4	4	0.00
22/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2445	3	2	3	0.00
22/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2685	3	3	3	0.00
22/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2562	3	3	3	0.00
22/05/2012	R209 On 02-August-12			Bond Future	8.93	75.8029	76.0030	75.8029	3,099.00
22/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3558	3	4	3	0.00
22/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3810	4	4	4	0.00
22/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3312	3	3	3	0.00
22/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1254	1	1	1	0.00
22/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1021	1	1	1	0.00
22/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1133	1	1	1	0.00



Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R209 On	01-November-12			Bond Future	9.00	73.7815	73.9865	73.7815	0.00
22/05/2012	R209 On	01-November-12	9.00	Call	Bond Future	3725	4	4	4	0.00
22/05/2012	R209 On	01-November-12	8.95	Call	Bond Future	3538	3	4	3	0.00
22/05/2012	R209 On	01-November-12	9.05	Call	Bond Future	3916	4	4	4	0.00
22/05/2012	R209 On	01-November-12	9.05	Put	Bond Future	3514	4	4	4	0.00
22/05/2012	R209 On	01-November-12	8.95	Put	Bond Future	3897	4	4	4	0.00
22/05/2012	R209 On	01-November-12	9.00	Put	Bond Future	3702	4	4	4	0.00
22/05/2012	R209 On	07-February-13			Bond Future	9.07	74.9771	75.1867	74.9771	0.00
22/05/2012	R209 On	07-February-13	9.00	Call	Bond Future	4533	4	5	4	0.00
22/05/2012	R209 On	07-February-13	9.05	Call	Bond Future	4715	5	5	5	0.00
22/05/2012	R209 On	07-February-13	8.95	Call	Bond Future	4355	4	4	4	0.00
22/05/2012	R209 On	07-February-13	8.95	Put	Bond Future	5287	5	5	5	0.00
22/05/2012	R209 On	07-February-13	9.05	Put	Bond Future	4888	5	5	5	0.00
22/05/2012	R209 On	07-February-13	9.00	Put	Bond Future	5084	5	5	5	0.00
22/05/2012	R210 On	02-August-12			Bond Future	140.63	141.3487	140.6337	141.3487	925.00
22/05/2012	R210 On	02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R210 On	02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R210 On	02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R210 On	02-August-12	143.05	Put	Bond Future	2416	2	2	2	0.00
22/05/2012	R210 On	02-August-12	142.95	Put	Bond Future	2316	2	2	2	0.00
22/05/2012	R210 On	02-August-12	143.00	Put	Bond Future	2366	2	2	2	0.00
22/05/2012	R211 On	02-August-12			Bond Future	119.65	119.6428	119.6490	119.6428	480.00
22/05/2012	R211 On	02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R211 On	02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R211 On	02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R211 On	02-August-12	119.95	Put	Bond Future	301	0	0	0	0.00
22/05/2012	R211 On	02-August-12	120.05	Put	Bond Future	401	0	0	0	0.00
22/05/2012	R211 On	02-August-12	120.00	Put	Bond Future	351	0	0	0	0.00
22/05/2012	R212 On	02-August-12			Bond Future	117.39	117.3834	117.3938	117.3834	2,962.00
22/05/2012	R212 On	02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R212 On	02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	556	1	1	1	0.00
22/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	656	1	1	1	0.00
22/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	606	1	1	1	0.00
22/05/2012	R213 On 02-August-12			Bond Future	8.77	86.7176	86.9326	86.7176	4,725.00
22/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4483	4	4	4	0.00
22/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4769	5	5	5	0.00
22/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	4204	4	4	4	0.00
22/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	898	1	1	1	0.00
22/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	717	1	1	1	0.00
22/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	802	1	1	1	0.00
22/05/2012	R213 On 01-November-12			Bond Future	8.85	84.4733	84.6774	84.4733	0.00
22/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4382	4	4	4	0.00
22/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4596	4	5	4	0.00
22/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4174	4	4	4	0.00
22/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3370	3	3	3	0.00
22/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3022	3	3	3	0.00
22/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3192	3	3	3	0.00
22/05/2012	R213 On 07-February-13			Bond Future	8.93	85.8388	86.0550	85.8388	0.00
22/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5174	5	5	5	0.00
22/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5377	5	5	5	0.00
22/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4979	5	5	5	0.00
22/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4809	5	5	5	0.00
22/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4441	5	4	5	0.00
22/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4620	5	5	5	0.00
22/05/2012	R214 On 02-August-12			Bond Future	8.96	77.3214	77.6102	77.3214	1,530.00
22/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
22/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1390	2	1	2	0.00
22/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1224	2	1	2	0.00
22/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1307	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------